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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/10/2018 Foreign Exchange Future			14.72350		14.76500			0.0000	0.00	0	0
\$ / R On 12/10/2018 Foreign Exchange Future			14.75640		14.73100			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.76240		14.73700			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.76640		14.74100			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.76990		14.82670			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.77520		14.75080			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.78040		14.75670			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.78750		14.76460			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.78920		14.76660			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.79100		14.76850			0.0000	5,679,744.00	384	4,209
\$ / R On 01/11/2018 Foreign Exchange Future			14.79270		14.77050			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.79450		14.77250			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.79980		14.77840			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.81380		14.79420			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.81830		14.79820			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.82060		14.80010			0.0000	0.00	0	120
\$ / R On 19/11/2018 Foreign Exchange Future			14.82740		14.80610			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.83420		14.81200			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.83650		14.81400			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.85010		14.82590			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.85230		14.82790			0.0000	5,940,920.00	400	8,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/12/2018	Foreign Exchange Future			14.86370		14.83780			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.86590		14.83980			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.87690		14.84970			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.87890		14.85170			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.88270		14.85570			0.0000	786,461,398.80	52,844	844,549
\$ / R	On	20/12/2018	Foreign Exchange Future			14.89430		14.86760			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.89620		14.86960			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.91550		14.88950			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.91940		14.89340			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.95050		14.92500			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.97400		14.94860			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.97600		14.95050			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			15.00150		14.97600			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.03090		15.00550			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			15.06620		15.04080			0.0000	15,201,795.80	1,009	44,302
\$ / R	On	27/03/2019	Foreign Exchange Future			15.08390		15.05850			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			15.08780		15.06240			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.09560		15.07020			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.15100		15.12520			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.21240		15.18610			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.21830		15.19200			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.24010		15.21370			0.0000	3,139,460.60	206	18,946
\$ / R	On	20/06/2019	Foreign Exchange Future			15.25200		15.22540			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.26790		15.24120			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.27380		15.24710			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.27780		15.25100			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.33260		15.30560			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.33460		15.30760			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.35800		15.33100			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.39120		15.36410			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.39700		15.36990			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.40290		15.37580			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.42430		15.39720			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.45170		15.42450			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.45560		15.42840			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.51560		15.48800			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.57690		15.54870			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.58320		15.55500			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.60650		15.57800			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.64460		15.61560			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.64880		15.61980			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.71010		15.68050			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.77570		15.74530			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.80530		15.77460			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.84120		15.81010			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.89830		15.86660			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/06/2020	Foreign Exchange Future			15.97020		15.93770			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.99140		15.95860			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.08870		16.05480			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.19020		16.15520			0.0000	0.00	0	0
Total \$ / R Future												816,423,319.20	54,843	1,061,874
\$ / R	On	05/10/2018	Foreign Exchange Option	14.76	Put			0.00000	36.500	11.91	1.0000	0.00	0	0
\$ / R	On	05/10/2018	Foreign Exchange Option	14.76	Call			0.00000	0.000	11.91	0.0000	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.92650	0.647	24.30	0.0042	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,221.92650	1,247.047	24.30	0.9958	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			329.65790	300.775	18.90	0.6589	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			106.65790	103.175	18.90	0.3411	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			842.73430	814.393	21.56	0.9274	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			19.73430	16.793	21.56	0.0726	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			131.39710	128.871	18.56	0.4040	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			274.39710	246.471	18.56	0.5960	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			3.08340	2.129	24.00	0.0097	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,394.08340	1,418.529	24.00	0.9903	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			0.00000	98.787	18.04	0.2947	1,975,742.00	20,000	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			0.00000	368.687	18.04	0.7053	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			15.21050	13.300	16.17	0.0592	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			766.01050	788.500	16.17	0.9408	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,553.68840	1,577.837	22.86	0.9895	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			2.88840	2.637	22.86	0.0105	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			140.42920	127.793	18.02	0.3115	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			407.12920	418.193	18.02	0.6885	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			476.96880	456.909	19.74	0.6314	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			181.56880	184.409	19.74	0.3686	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			195.79440	184.250	18.29	0.3685	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			392.39440	403.449	18.29	0.6315	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,771.78820	1,794.390	21.51	0.9886	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			3.28820	3.390	21.51	0.0114	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			32.86470	32.445	17.63	0.0971	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			871.36470	893.445	17.63	0.9029	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			607.49670	623.756	17.58	0.7932	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			88.99670	82.756	17.58	0.2068	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			248.20720	235.642	18.63	0.4246	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			346.70720	356.642	18.63	0.5754	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			278.73490	285.605	19.02	0.4947	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			330.23490	314.605	19.02	0.5053	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			452.30450	434.188	19.70	0.5999	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			210.80450	215.188	19.70	0.4001	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			834.61210	856.564	17.45	0.8943	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			36.11210	35.564	17.45	0.1057	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			152.38680	143.196	18.08	0.3059	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			470.88680	484.196	18.08	0.6941	0.00	0	600

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	14.90	Put			379.53420	362.795	19.31	0.5464	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			248.03420	253.795	19.31	0.4536	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,721.52980	1,698.523	24.07	0.9497	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			20.02980	19.523	24.07	0.0503	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			543.28710	558.256	17.81	0.7503	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			114.78710	107.256	17.81	0.2497	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			148.68610	139.649	18.06	0.3007	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			477.18610	490.649	18.06	0.6993	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			24.16360	24.059	18.22	0.0735	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			992.66360	1,015.059	18.22	0.9265	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,258.86630	2,236.222	25.24	0.9798	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.36630	7.222	25.24	0.0202	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.06570	2.127	21.90	0.0072	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,962.56570	1,984.827	21.90	0.9928	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			358.57640	343.837	19.25	0.5174	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			281.07640	288.337	19.25	0.4826	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			838.56890	817.664	21.53	0.7738	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			111.06890	112.164	21.53	0.2262	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.19730	0.206	23.77	0.0007	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,878.59730	2,900.006	23.77	0.9993	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			955.00100	975.277	17.67	0.9031	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			36.60100	35.477	17.67	0.0969	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,047.52620	2,026.054	24.26	0.9613	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.92620	15.854	24.26	0.0387	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			402.33670	391.452	19.02	0.5076	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			336.53670	345.252	19.02	0.4924	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			819.77950	803.447	20.85	0.7099	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			177.97950	181.747	20.85	0.2901	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			623.07350	638.729	17.89	0.7181	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			164.87350	160.429	17.89	0.2819	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			226.80240	220.738	18.25	0.3499	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			525.00240	539.038	18.25	0.6501	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			335.42430	326.922	18.77	0.4448	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			415.52430	427.522	18.77	0.5552	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			342.56350	351.822	19.18	0.4843	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			432.46350	421.222	19.18	0.5157	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			8.75270	9.052	17.65	0.0263	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,588.85270	1,609.652	17.65	0.9737	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			875.89010	895.455	17.33	0.8409	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			75.79010	74.855	17.33	0.1591	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			346.02220	337.298	18.81	0.4533	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			406.12220	417.898	18.81	0.5467	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.37940	0.714	24.74	0.0019	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,130.47940	3,151.314	24.74	0.9981	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,970.10100	3,990.705	27.28	0.9997	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00100	0.106	27.28	0.0003	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			408.99180	398.382	18.87	0.4919	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			375.09180	385.782	18.87	0.5081	0.00	0	10,000
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			140.64780	137.406	17.54	0.2396	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			742.64780	761.606	17.54	0.7604	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			738.11970	722.341	20.26	0.6503	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			242.11970	248.841	20.26	0.3497	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			305.65990	298.218	18.45	0.4008	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			499.65990	514.718	18.45	0.5992	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			20.38470	20.525	15.88	0.0521	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,386.28470	1,410.625	15.88	0.9479	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			750.88200	772.247	17.65	0.7367	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			172.98200	169.947	17.65	0.2633	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			190.29530	186.723	17.75	0.2811	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			718.19530	739.023	17.75	0.7189	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,837.20950	1,861.734	17.51	0.9759	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			35.97640	36.289	24.53	0.0611	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,939.75870	1,916.467	23.41	0.8912	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			67.65870	68.767	23.41	0.1088	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			438.65170	452.753	18.83	0.5265	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			1,048.37410	1,071.935	16.79	0.8633	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			70.47410	69.635	16.79	0.1367	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			61.77510	61.052	16.68	0.1235	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,089.67510	1,113.352	16.68	0.8765	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,518.07640	2,493.989	24.53	0.9389	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			9.30950	9.434	17.51	0.0241	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			121.74870	120.216	17.30	0.2055	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			869.64870	892.516	17.30	0.7945	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			419.53460	409.511	18.79	0.4662	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			447.43460	461.811	18.79	0.5338	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			430.75170	420.453	18.83	0.4735	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			867.80930	849.855	20.37	0.6638	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			255.60930	263.555	20.37	0.3362	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			432.31320	446.818	18.95	0.5039	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			492.51320	480.918	18.95	0.4961	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			743.98260	766.468	17.73	0.7149	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			204.18260	200.568	17.73	0.2851	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,030.82220	1,056.294	16.98	0.8401	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			91.02220	90.394	16.98	0.1599	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			758.74380	742.374	19.98	0.6211	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			298.54380	308.274	19.98	0.3789	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			615.88730	601.560	19.28	0.5489	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			385.58730	398.460	19.28	0.4511	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			54.49060	55.109	16.55	0.1058	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,254.19060	1,282.009	16.55	0.8942	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,064.39390	1,043.995	20.81	0.7096	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			224.09390	230.895	20.81	0.2904	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		1,079.65710	1,106.574	16.86	0.8453	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		89.95710	89.674	16.86	0.1547	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		499.29810	487.427	18.81	0.4875	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		460.99810	476.327	18.81	0.5125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call		840.85470	864.392	17.39	0.7437	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put		185.15470	181.692	17.39	0.2563	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put		1,815.58030	1,790.723	22.76	0.8466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call		111.28030	113.423	22.76	0.1534	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call		867.81070	891.707	17.31	0.7563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put		172.11070	169.007	17.31	0.2437	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put		1,199.16420	1,177.733	21.16	0.7367	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call		204.86420	210.433	21.16	0.2633	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put		990.96320	971.468	20.54	0.6812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call		256.66320	264.168	20.54	0.3188	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call		1,179.97980	1,207.224	16.72	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put		74.27980	74.524	16.72	0.1318	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call		874.64310	898.632	17.29	0.7595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put		168.94310	165.932	17.29	0.2405	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put		1,248.85610	1,226.997	21.30	0.7482	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call		194.55610	199.697	21.30	0.2518	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call		909.36150	934.377	17.22	0.7746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put		153.66150	151.677	17.22	0.2254	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put		891.34620	873.088	20.22	0.6501	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call		287.04620	295.788	20.22	0.3499	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call		808.00390	831.071	17.49	0.7275	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put		202.30390	198.371	17.49	0.2725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put		239.43450	234.498	17.70	0.3054	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call		745.13450	767.198	17.70	0.6946	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call		1,307.26430	1,335.001	16.50	0.9003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put		51.56430	52.301	16.50	0.0997	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put		452.52030	442.409	18.62	0.4566	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call		508.22030	525.109	18.62	0.5434	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		1,213.32140	1,240.724	16.66	0.8773	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		67.62140	68.024	16.66	0.1227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put		251.31000	246.059	17.76	0.3154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call		727.01000	748.759	17.76	0.6846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call		1,920.82410	1,949.528	17.96	0.9647	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put		15.12410	16.828	17.96	0.0353	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		1,221.72810	1,249.166	16.65	0.8795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		66.02810	66.466	16.65	0.1205	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put		398.84390	389.938	18.41	0.4233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call		554.54390	572.638	18.41	0.5767	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call		2,611.99790	2,639.544	20.66	0.9860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put		6.29790	6.844	20.66	0.0140	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		921.61530	902.966	20.32	0.6599	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		277.31530	285.666	20.32	0.3401	0.00	0	5,000

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	16.00	Put			1,324.42380	1,301.962	21.52	0.7646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			180.12380	184.662	21.52	0.2354	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,661.62870	2,689.128	20.86	0.9869	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			5.92870	6.429	20.86	0.0131	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,147.09770	1,174.167	16.77	0.8588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			81.39770	81.467	16.77	0.1412	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			578.02690	564.771	19.10	0.5239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			423.72690	437.471	19.10	0.4761	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			906.43700	887.983	20.27	0.6550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			282.13700	290.683	20.27	0.3450	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			79.57350	79.689	16.76	0.1388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,155.27350	1,182.389	16.76	0.8612	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			231.70410	226.978	17.66	0.2987	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			757.40410	779.678	17.66	0.7013	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,186.40680	2,214.527	19.00	0.9754	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			10.70680	11.827	19.00	0.0246	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,053.72570	1,033.698	20.74	0.6992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			239.42570	246.398	20.74	0.3008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,440.18260	1,468.166	16.29	0.9271	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			34.48260	35.466	16.29	0.0729	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,077.56350	1,057.290	20.81	0.7058	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			233.26350	239.990	20.81	0.2942	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			358.44330	350.488	18.25	0.3964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			594.14330	613.188	18.25	0.6036	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,760.95750	2,788.374	21.24	0.9884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			5.25750	5.674	21.24	0.0116	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			669.67960	654.764	19.45	0.5661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			375.37960	387.464	19.45	0.4339	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			353.55520	345.717	18.23	0.3930	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			599.25520	618.417	18.23	0.6070	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,840.47850	2,867.838	21.55	0.9896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			4.77850	5.138	21.55	0.0104	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,657.31050	1,686.848	16.91	0.9492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			21.61050	24.148	16.91	0.0508	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,860.36610	2,887.712	21.63	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			4.66610	5.012	21.63	0.0102	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			425.24920	415.742	18.52	0.4400	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			530.94920	548.442	18.52	0.5600	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			348.70330	340.981	18.21	0.3896	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			604.40330	623.681	18.21	0.6104	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,774.11250	1,803.244	17.37	0.9568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			18.41250	20.544	17.37	0.0432	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			276.07920	270.180	17.88	0.3355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			691.77920	712.880	17.88	0.6645	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			162.71940	160.129	17.26	0.2344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			888.41940	912.829	17.26	0.7656	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			474.95070	464.358	18.70	0.4697	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			490.65070	507.058	18.70	0.5303	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,117.39790	2,145.650	18.73	0.9730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			11.69790	12.950	18.73	0.0270	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,959.84440	2,987.127	22.02	0.9911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.14440	4.427	22.02	0.0089	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			22.50200	25.151	16.79	0.0530	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,628.20200	1,657.851	16.79	0.9470	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,108.76130	3,135.961	22.27	0.9933	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.06130	3.261	22.27	0.0067	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			39.60650	40.531	16.36	0.0812	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,395.30650	1,423.231	16.36	0.9188	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			114.76170	113.923	17.00	0.1824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,020.46170	1,046.623	17.00	0.8176	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,235.75450	2,263.789	19.19	0.9770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			10.05450	11.089	19.19	0.0230	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			126.87800	125.691	17.07	0.1963	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			982.57800	1,008.391	17.07	0.8037	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			21.03760	23.503	16.99	0.0495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,676.73760	1,706.203	16.99	0.9505	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			571.70500	558.569	19.07	0.5208	0.00	0	20,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			427.40500	441.269	19.07	0.4792	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,483.07760	2,510.761	20.16	0.9834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			7.37760	8.061	20.16	0.0166	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,218.14020	3,245.295	22.45	0.9946	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			2.44020	2.595	22.45	0.0054	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			83.25020	83.273	16.79	0.1436	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,138.95020	1,165.973	16.79	0.8564	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			16.14240	17.980	17.76	0.0377	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,871.84240	1,900.680	17.76	0.9623	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,282.29460	1,260.160	21.40	0.7556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			187.99460	192.860	21.40	0.2444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			504.21440	492.544	18.80	0.4860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			469.91440	485.244	18.80	0.5140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			8.55170	9.388	19.70	0.0194	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,364.25170	2,392.088	19.70	0.9806	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			402.30400	415.326	19.25	0.4577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			616.60400	602.626	19.25	0.5423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,445.99710	2,419.315	24.02	0.9107	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			61.69710	62.016	24.02	0.0893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,911.02180	1,939.752	17.92	0.9643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			15.32180	17.052	17.92	0.0357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			398.83580	411.743	19.27	0.4547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			623.13580	609.043	19.27	0.5453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			395.39950	408.187	19.30	0.4517	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			629.69950	615.487	19.30	0.5483	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		259.41570	253.950	17.80	0.3221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		715.11570	736.650	17.80	0.6779	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		652.38310	672.703	18.03	0.6409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		306.68310	300.003	18.03	0.3591	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		998.77170	979.184	20.57	0.6835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		254.47170	261.884	20.57	0.3165	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		480.64210	469.930	18.72	0.4730	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		486.34210	502.630	18.72	0.5270	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		465.89090	480.981	18.82	0.5108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		510.19090	498.281	18.82	0.4892	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		776.09560	798.673	17.60	0.7112	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		220.39560	215.973	17.60	0.2888	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		1,059.16620	1,085.646	16.93	0.8311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		103.46620	102.946	16.93	0.1689	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		344.22120	355.174	19.70	0.4053	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		738.52120	722.474	19.70	0.5947	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		721.04400	742.687	17.78	0.6813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		255.34400	249.987	17.78	0.3187	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		329.63100	340.036	19.82	0.3916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		773.93100	757.336	19.82	0.6084	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,531.33060	1,507.471	22.08	0.8035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		147.03060	150.171	22.08	0.1965	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		206.63860	212.281	21.14	0.2653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,190.93860	1,169.581	21.14	0.7347	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,496.34680	1,472.700	21.99	0.7975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		152.04680	155.400	21.99	0.2025	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		1,238.62270	1,266.129	16.62	0.8838	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		62.92270	63.429	16.62	0.1162	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		535.59610	553.211	18.50	0.5633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		419.89610	410.511	18.50	0.4367	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,034.39060	2,008.725	23.20	0.8732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		90.09060	91.425	23.20	0.1268	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call		1,822.93680	1,851.916	17.57	0.9596	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		17.23680	19.216	17.57	0.0404	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,418.33970	1,395.200	21.78	0.7833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		164.03970	167.900	21.78	0.2167	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,220.03120	2,193.838	23.57	0.8919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		75.73120	76.538	23.57	0.1081	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put		1,101.56730	1,081.052	20.88	0.7122	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call		227.26730	233.752	20.88	0.2878	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		895.36110	919.977	17.25	0.7686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		159.66110	157.277	17.25	0.2314	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		824.55300	807.215	19.99	0.6271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		310.25300	319.915	19.99	0.3729	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call		359.46460	370.976	19.57	0.4195	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put		703.76460	688.276	19.57	0.5805	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			657.89920	678.331	18.00	0.6442	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			302.19920	295.631	18.00	0.3558	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,550.78460	1,580.751	16.49	0.9409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			25.08460	28.051	16.49	0.0591	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,006.56310	986.920	20.59	0.6858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			252.26310	259.620	20.59	0.3142	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			814.49880	837.661	17.47	0.7308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			198.79880	194.961	17.47	0.2692	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			929.23790	910.491	20.34	0.6623	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			274.93790	283.191	20.34	0.3377	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,444.22970	1,420.918	21.85	0.7881	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			159.92970	163.618	21.85	0.2119	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			569.12550	587.577	18.35	0.5868	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			383.42550	374.877	18.35	0.4132	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			636.29220	621.960	19.32	0.5513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			391.99220	404.660	19.32	0.4487	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,560.44500	1,590.370	16.52	0.9417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			24.74500	27.670	16.52	0.0583	0.00	0	13,650
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,079.27690	1,105.474	16.84	0.8258	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			111.67690	111.174	16.84	0.1742	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			783.25800	767.079	19.66	0.6005	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			350.85800	361.379	19.66	0.3995	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			488.78990	503.939	18.69	0.5152	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			521.18990	509.639	18.69	0.4848	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			798.41620	820.804	17.48	0.7089	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			230.81620	226.505	17.48	0.2911	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,598.35620	1,627.906	16.52	0.9372	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			28.75620	31.706	16.52	0.0628	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			391.89470	383.784	18.21	0.4079	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			601.49470	619.984	18.21	0.5921	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			25.19010	27.752	16.88	0.0550	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,694.79010	1,723.952	16.88	0.9450	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			438.76490	429.621	18.39	0.4368	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			558.36490	575.821	18.39	0.5632	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			217.52380	214.974	17.12	0.2699	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			887.02380	910.474	17.12	0.7301	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			867.82500	890.983	17.18	0.7211	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			228.32500	225.483	17.18	0.2789	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,152.96930	2,127.655	22.85	0.8599	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			112.46930	113.155	22.85	0.1401	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			503.83510	518.523	18.58	0.5050	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			574.33510	563.023	18.58	0.4950	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,914.79020	1,941.324	17.33	0.9522	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			25.29020	25.824	17.33	0.0478	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			103.64450	103.454	16.54	0.1579	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,193.14450	1,218.954	16.54	0.8421	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,760.54870	2,734.105	24.05	0.9101	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			70.04870	69.605	24.05	0.0899	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			23.18090	24.790	17.79	0.0446	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,016.58090	2,044.190	17.79	0.9554	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			23.46040	23.767	18.12	0.0392	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,288.46040	2,314.267	18.12	0.9608	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			39.53150	39.591	17.11	0.0609	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,038.13150	2,063.590	17.11	0.9391	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			331.89930	325.732	17.29	0.3219	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			902.39930	921.732	17.29	0.6781	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,993.29390	2,019.753	17.08	0.9339	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			42.79390	43.753	17.08	0.0661	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			979.52400	999.899	17.03	0.7128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			279.02400	273.899	17.03	0.2872	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			734.33400	721.368	18.79	0.5169	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			554.83400	567.368	18.79	0.4831	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			32.56120	33.114	17.51	0.0510	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,193.06120	2,219.114	17.51	0.9490	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			734.81270	722.312	18.69	0.5010	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			610.81270	623.812	18.69	0.4990	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			45.61780	45.381	16.90	0.0625	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,221.11780	2,246.281	16.90	0.9375	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,063.04910	2,088.381	16.72	0.9230	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			57.54910	57.481	16.72	0.0770	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,073.87580	1,094.063	17.01	0.7087	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			318.37580	313.163	17.01	0.2913	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			864.23090	850.276	18.96	0.5285	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			599.73090	611.176	18.96	0.4715	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			436.50670	428.192	17.50	0.3565	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			922.00670	939.092	17.50	0.6435	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,252.49500	3,277.872	17.76	0.9827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			11.69500	11.672	17.76	0.0173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,995.71580	3,020.918	16.99	0.9778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			14.91580	14.718	16.99	0.0222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,549.73510	3,575.152	18.64	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			8.93510	8.952	18.64	0.0131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,713.17190	4,738.611	21.44	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.37190	2.411	21.44	0.0035	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,261.10980	1,281.823	16.75	0.7511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			270.30980	265.623	16.75	0.2489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			440.60170	432.229	17.37	0.3449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,001.40170	1,018.429	17.37	0.6551	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,327.31810	2,351.779	16.58	0.9395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			46.51810	45.579	16.58	0.0605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			119.98390	119.361	16.26	0.1366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,710.78390	1,735.561	16.26	0.8634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			693.81840	682.014	18.29	0.4526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			774.61840	788.214	18.29	0.5474	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			840.30730	826.887	18.75	0.5030	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			681.10730	693.087	18.75	0.4970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,311.88050	3,337.267	17.94	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			11.08050	11.067	17.94	0.0164	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,005.28860	990.129	19.21	0.5521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			596.08860	606.329	19.21	0.4479	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			360.83780	354.898	17.06	0.3038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,101.63780	1,121.098	17.06	0.6962	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,473.22470	1,495.281	16.38	0.8126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			182.42470	179.081	16.38	0.1874	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,600.50680	2,625.013	16.71	0.9595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			29.70680	28.813	16.71	0.0405	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,392.87150	1,414.457	16.51	0.7908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			212.07150	208.257	16.51	0.2092	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,702.30250	1,727.086	16.26	0.8619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			121.50250	120.886	16.26	0.1381	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,364.38320	1,385.793	16.56	0.7826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			223.58320	219.593	16.56	0.2174	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			821.34100	808.140	18.69	0.4969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			692.14100	704.340	18.69	0.5031	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,067.54090	1,051.790	19.38	0.5688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			568.34090	577.990	19.38	0.4312	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,022.92530	1,040.239	17.30	0.6643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			422.12530	414.039	17.30	0.3357	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,106.68630	2,131.181	16.47	0.9180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			65.88630	64.981	16.47	0.0820	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,562.46070	2,586.957	16.69	0.9571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			31.66070	30.757	16.69	0.0429	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,294.90730	1,315.859	16.69	0.7618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			254.10730	249.659	16.69	0.2382	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,113.80710	1,133.372	17.04	0.7007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			353.00710	347.172	17.04	0.2993	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,299.04050	2,277.066	22.13	0.7798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			259.84050	263.266	22.13	0.2202	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,012.13070	996.906	19.23	0.5540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			592.93070	603.106	19.23	0.4460	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,307.73750	2,285.737	22.15	0.7808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			258.53750	261.937	22.15	0.2192	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,197.93180	2,222.403	16.51	0.9276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			57.13180	56.203	16.51	0.0724	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,322.64840	1,304.685	20.03	0.6290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			473.44840	480.885	20.03	0.3710	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,670.38560	2,647.297	22.77	0.8173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			211.18560	213.497	22.77	0.1827	0.00	0	16,000

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	14.53	Call			975.08450	991.753	17.47	0.6436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			464.28450	455.553	17.47	0.3564	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,152.73470	1,136.214	19.60	0.5904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			533.53470	542.414	19.60	0.4096	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,891.36330	1,871.031	21.40	0.7271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			332.16330	337.231	21.40	0.2729	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			834.96830	849.556	18.02	0.5780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			614.16830	603.356	18.02	0.4220	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,508.33590	1,489.222	20.50	0.6656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			419.13590	425.422	20.50	0.3344	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,179.60170	2,204.076	16.50	0.9257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			58.80170	57.876	16.50	0.0743	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,072.91350	1,090.862	17.12	0.6850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			382.11350	374.662	17.12	0.3150	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,406.79180	1,388.288	20.25	0.6463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			447.59180	454.488	20.25	0.3537	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,998.62240	2,023.164	16.41	0.9053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			77.82240	76.964	16.41	0.0947	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			959.60690	976.058	17.53	0.6367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			478.80690	469.858	17.53	0.3633	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,787.80280	1,812.500	16.30	0.8759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			107.00280	106.300	16.30	0.1241	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,883.49340	1,908.107	16.35	0.8900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			92.69340	91.907	16.35	0.1100	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			990.79570	1,007.677	17.41	0.6505	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			449.99570	441.477	17.41	0.3495	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,510.71080	1,532.968	16.32	0.8222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			169.91080	166.768	16.32	0.1778	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			830.50680	845.020	18.04	0.5758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			619.70680	608.820	18.04	0.4242	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,262.54220	1,245.094	19.88	0.6160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			493.34220	501.294	19.88	0.3840	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			871.53740	886.700	17.87	0.5959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			570.73740	560.500	17.87	0.4041	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			826.06500	840.512	18.06	0.5736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			625.26500	614.312	18.06	0.4264	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,709.44480	1,689.262	20.98	0.6999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			370.24480	375.462	20.98	0.3001	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,247.01060	2,225.223	22.04	0.7738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			267.81060	271.423	22.04	0.2262	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,316.44210	2,294.412	22.16	0.7818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			257.24210	260.612	22.16	0.2182	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,525.87190	1,548.209	16.29	0.8260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			165.07190	162.009	16.29	0.1740	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,267.81950	1,288.581	16.74	0.7533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			267.01950	262.380	16.74	0.2467	0.00	0	7,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,125.92740	3,101.835	23.52	0.8530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			166.72740	168.035	23.52	0.1470	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,443.66670	1,465.555	16.43	0.8048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			192.86670	189.355	16.43	0.1952	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			710.95090	723.511	18.60	0.5135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			790.15090	777.311	18.60	0.4865	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			684.76460	696.818	18.73	0.4990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			833.96460	820.618	18.73	0.5010	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,430.28520	2,407.885	22.36	0.7941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			241.08520	244.085	22.36	0.2059	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,195.26770	2,173.667	21.95	0.7677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			276.06770	279.867	21.95	0.2323	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			707.14770	719.633	18.62	0.5114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			796.34770	783.433	18.62	0.4886	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,504.55970	3,478.876	24.37	0.8732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			145.35970	145.076	24.37	0.1268	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,874.84080	1,854.309	21.37	0.7247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			335.64080	340.509	21.37	0.2753	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			742.13420	755.176	18.44	0.5302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			741.33420	728.976	18.44	0.4698	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,203.87340	2,182.238	21.96	0.7687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			274.67340	278.438	21.96	0.2313	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,626.67090	1,651.525	16.22	0.8485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			135.87090	135.325	16.22	0.1515	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,061.46220	2,085.974	16.44	0.9129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			70.66220	69.774	16.44	0.0871	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,495.64670	1,517.823	16.34	0.8184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			174.84670	171.623	16.34	0.1816	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,039.69560	1,024.204	19.31	0.5615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			580.49560	590.404	19.31	0.4385	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,971.86860	1,996.425	16.40	0.9019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			81.06860	80.225	16.40	0.0981	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,492.07650	2,469.489	22.46	0.8004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			232.87650	235.689	22.46	0.1996	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,587.44500	1,610.111	16.19	0.8408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			146.64500	143.911	16.19	0.1592	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			914.55400	930.360	17.70	0.6162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			523.75400	514.160	17.70	0.3838	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,644.30230	1,624.451	20.83	0.6894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			385.10230	390.651	20.83	0.3106	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			1,163.51510	1,183.490	16.94	0.7185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			322.71510	317.290	16.94	0.2815	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,053.58500	1,037.961	19.34	0.5652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			574.38500	584.161	19.34	0.4348	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,668.52130	1,693.346	16.24	0.8561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			127.72130	127.146	16.24	0.1439	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	15.32	Call		638.78490	649.916	18.97	0.4730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		917.98490	903.716	18.97	0.5270	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		635.38700	646.451	18.99	0.4710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		924.58700	910.251	18.99	0.5290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		642.20220	653.406	18.95	0.4749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		911.40220	897.206	18.95	0.5251	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,323.17010	1,343.849	16.70	0.7599	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		264.67010	259.949	16.70	0.2401	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		20.09530	19.194	16.55	0.0280	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,868.59530	2,893.094	16.55	0.9720	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		548.84440	538.888	17.74	0.3859	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		941.24440	956.688	17.74	0.6141	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,168.04670	1,187.452	17.02	0.7067	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		355.64670	349.652	17.02	0.2933	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,004.15990	989.266	19.15	0.5409	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		636.55990	647.066	19.15	0.4591	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		70.97060	69.724	16.35	0.0850	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,133.37060	2,157.525	16.35	0.9150	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		77.71870	76.316	16.28	0.0910	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,097.91870	2,121.916	16.28	0.9090	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,265.29940	1,284.789	16.99	0.7065	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		390.09940	383.789	16.99	0.2935	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,155.53410	1,140.752	19.33	0.5526	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		670.73410	681.752	19.33	0.4474	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,208.04870	2,233.296	16.03	0.9081	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		82.84870	82.296	16.03	0.0919	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		161.96000	159.439	16.22	0.1558	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,797.16000	1,820.439	16.22	0.8442	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		673.35840	663.431	17.98	0.4126	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		958.55840	974.431	17.98	0.5874	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		73.39860	73.057	16.00	0.0834	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,278.59860	2,304.057	16.00	0.9166	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,356.48100	1,376.915	17.00	0.7070	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		420.38100	414.515	17.00	0.2930	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,305.03020	1,290.367	19.54	0.5625	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		701.13020	712.767	19.54	0.4375	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		113.25430	112.602	15.81	0.1130	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		2,159.35430	2,185.002	15.81	0.8870	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		2,277.74080	2,303.823	15.67	0.9041	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		91.64080	91.423	15.67	0.0959	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		799.84710	789.794	18.24	0.4346	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		975.94710	992.194	18.24	0.5654	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		18.24860	18.676	14.75	0.0259	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		3,070.24860	3,096.976	14.75	0.9741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		1,188.14870	1,206.455	17.54	0.6380	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		604.44870	596.355	17.54	0.3620	0.00	0	8,203

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,325.76190	1,346.820	17.16	0.6857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		482.06190	476.720	17.16	0.3143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		1,297.12030	1,317.986	17.22	0.6766	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,464.80620	1,449.418	19.82	0.5844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		678.50620	689.518	19.82	0.4156	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		1,319.99180	1,341.012	17.17	0.6839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		486.29180	480.912	17.17	0.3161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,331.55300	1,352.648	17.15	0.6875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		300.62680	297.020	16.60	0.2276	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,197.11440	1,183.870	19.23	0.5296	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		790.81440	803.970	19.23	0.4704	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,070.76980	3,049.324	22.69	0.7813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		324.46980	329.424	22.69	0.2187	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		503.42030	497.886	17.22	0.3234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		700.43210	711.960	19.70	0.4267	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,668.66380	1,691.619	16.54	0.7809	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		284.96380	281.519	16.54	0.2191	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		2,309.85920	2,333.580	15.45	0.9037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		96.15920	93.480	15.45	0.0963	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,634.32680	1,657.120	16.60	0.7724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		137.25530	134.266	15.77	0.1273	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		704.76000	695.572	17.88	0.3965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,098.46000	1,115.672	17.88	0.6035	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		333.52690	329.589	16.71	0.2448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,567.22690	1,589.690	16.71	0.7552	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,406.73210	1,391.860	19.70	0.5733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,200.84810	2,224.393	15.62	0.8874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,527.27210	2,551.387	15.12	0.9310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		63.57210	61.287	15.12	0.0690	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,150.08440	1,137.236	19.12	0.5189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		813.78440	827.336	19.12	0.4811	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,110.95530	2,134.366	15.77	0.8727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		9.43420	9.881	19.36	0.0112	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,959.02550	2,983.965	14.49	0.9681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		25.32550	23.865	14.49	0.0319	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,326.88560	2,350.636	15.42	0.9060	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		93.18560	90.536	15.42	0.0940	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		117.14810	114.293	15.62	0.1126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		579.30880	571.500	17.45	0.3528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		1,213.00880	1,231.600	17.45	0.6472	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,321.36900	1,307.137	19.51	0.5563	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		735.06900	747.237	19.51	0.4437	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,533.13420	4,559.981	19.36	0.9888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		477.85300	472.548	17.15	0.3125	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		655.68460	647.346	17.69	0.3771	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		1,161.08460	1,179.346	17.69	0.6229	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,432.43290	2,412.324	21.64	0.7177	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		437.83290	444.324	21.64	0.2823	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		919.34970	908.069	18.47	0.4524	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		990.54970	1,005.969	18.47	0.5476	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,437.11060	1,458.604	17.03	0.7079	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		445.91060	440.704	17.03	0.2921	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,443.95360	1,429.147	19.71	0.5711	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		725.15360	737.047	19.71	0.4289	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		97.50150	94.626	15.21	0.0962	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,338.70150	2,362.526	15.21	0.9038	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		131.80690	128.667	15.49	0.1212	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,188.90690	2,212.467	15.49	0.8788	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,805.82450	1,788.743	20.44	0.6286	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		616.82450	626.543	20.44	0.3714	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,991.96640	2,015.416	15.94	0.8405	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		190.96640	187.616	15.94	0.1595	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,591.75570	1,576.912	19.87	0.5774	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		757.35570	769.512	19.87	0.4226	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		103.24760	99.829	14.83	0.0973	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,408.84760	2,432.429	14.83	0.9027	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,048.88520	1,038.241	18.70	0.4674	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		1,014.48520	1,030.841	18.70	0.5326	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,528.81090	1,551.381	17.05	0.7094	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		473.21090	468.781	17.05	0.2906	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		152.14940	148.142	15.35	0.1302	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,219.74940	2,242.742	15.35	0.8698	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,752.61350	1,737.486	20.14	0.5960	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		733.61350	745.486	20.14	0.4040	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		581.51720	575.558	17.30	0.3271	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,432.51720	1,453.558	17.30	0.6729	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,610.92710	1,633.940	17.08	0.7110	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		496.82710	492.740	17.08	0.2890	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,744.60830	1,730.246	20.06	0.5854	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		778.70830	791.446	20.06	0.4146	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		106.60700	106.759	14.64	0.0995	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,470.70700	2,497.959	14.64	0.9005	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,182.27520	1,171.868	18.92	0.4827	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		1,026.37520	1,043.068	18.92	0.5173	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		172.19870	170.810	15.30	0.1397	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,252.09870	2,277.810	15.30	0.8603	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		3,993.94710	3,972.857	23.80	0.7900	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		369.74710	375.757	23.80	0.2100	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,662.79560	4,690.796	18.04	0.9839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		15.59560	16.496	18.04	0.0161	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,935.04460	2,963.721	13.30	0.9544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		37.84460	39.421	13.30	0.0456	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	16/09/2019	Foreign Exchange Option	15.87	Put			1,422.60430	1,411.006	19.36	0.5227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			949.80430	965.306	19.36	0.4773	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,210.58730	1,200.666	18.92	0.4808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,057.78730	1,074.966	18.92	0.5192	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,829.64920	1,853.870	16.78	0.7543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			402.44920	399.570	16.78	0.2457	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,450.70610	2,433.486	21.22	0.6674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			617.90610	627.787	21.22	0.3326	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,679.77540	1,702.970	17.03	0.7182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			492.57540	488.670	17.03	0.2818	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,966.16480	2,947.455	22.00	0.7173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			513.36480	521.755	22.00	0.2827	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,398.44930	1,419.254	17.60	0.6400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			721.24930	714.954	17.60	0.3600	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,504.12290	3,484.168	22.78	0.7586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			431.32290	438.468	22.78	0.2414	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,054.20490	1,071.329	18.94	0.5178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,217.00490	1,207.029	18.94	0.4822	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,034.43310	3,015.552	22.10	0.7231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			501.63310	509.852	22.10	0.2769	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,120.59070	1,138.648	18.69	0.5425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,103.39070	1,094.348	18.69	0.4575	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,788.75790	2,770.527	21.73	0.7014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			545.95790	554.827	21.73	0.2986	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,608.81270	1,631.465	17.15	0.6999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			541.61270	537.165	17.15	0.3001	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,288.24220	4,266.987	24.31	0.7977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			365.44220	371.287	24.31	0.2023	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,649.27630	3,629.044	23.05	0.7670	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			416.47630	423.344	23.05	0.2330	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,753.38120	1,777.100	16.90	0.7363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			446.18120	442.799	16.90	0.2637	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,722.38840	1,745.892	16.95	0.7288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			465.18840	461.592	16.95	0.2712	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,685.90350	3,665.606	23.12	0.7690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			413.10350	419.906	23.12	0.2310	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,868.78330	1,893.239	16.71	0.7631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			381.58330	378.939	16.71	0.2369	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,161.05510	2,187.989	15.68	0.8336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			223.85510	223.689	15.68	0.1664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,175.00100	2,202.028	15.63	0.8367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			217.80100	217.728	15.63	0.1633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,345.94770	3,326.330	22.55	0.7474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			453.14770	460.630	22.55	0.2526	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,168.01400	2,194.999	15.66	0.8352	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			220.81400	220.698	15.66	0.1648	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	Call			2,536.49260	2,559.810	14.27	0.9015	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,046.93650	1,063.952	19.07	0.5069	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,692.69830	1,716.269	17.08	0.7130	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			518.19830	514.569	17.08	0.2870	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			805.73790	818.848	20.18	0.4101	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,881.23790	1,867.148	20.18	0.5899	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			111.99260	108.110	14.27	0.0985	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,302.43650	1,292.252	19.07	0.4931	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			186.30810	187.228	15.16	0.1456	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,284.70810	2,312.828	15.16	0.8544	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,775.99010	1,801.142	17.11	0.7154	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			537.99010	535.542	17.11	0.2846	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,041.62070	2,029.542	20.43	0.5957	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			829.62070	845.142	20.43	0.4043	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			211.92490	209.489	15.12	0.1540	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,309.92490	2,335.089	15.12	0.8460	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,600.18090	2,625.246	13.97	0.9024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			112.18090	109.646	13.97	0.0976	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,444.86630	1,436.390	19.34	0.5051	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,062.86630	1,081.990	19.34	0.4949	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,177.69480	2,167.430	20.63	0.5986	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			856.39480	874.330	20.63	0.4014	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			128.41690	128.139	14.32	0.1049	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,677.11690	2,705.039	14.32	0.8951	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,566.09520	1,559.255	19.56	0.5127	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,084.79520	1,106.155	19.56	0.4873	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,852.89330	1,879.220	17.11	0.7180	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			554.19330	552.320	17.11	0.2820	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			245.08540	243.188	15.39	0.1645	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,360.08540	2,386.389	15.39	0.8355	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,726.51720	3,754.378	14.54	0.9637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			38.51720	37.878	14.54	0.0363	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,242.90160	2,269.201	15.94	0.8033	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			324.90160	322.701	15.94	0.1967	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,195.77200	1,219.608	19.27	0.5185	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,424.30890	1,419.605	19.28	0.4826	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,188.86460	1,212.621	19.30	0.5162	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,430.86460	1,426.121	19.30	0.4838	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,417.77200	1,413.108	19.27	0.4815	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,578.54270	2,568.118	21.25	0.6364	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			776.54270	794.618	21.25	0.3636	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,885.78820	4,870.762	25.10	0.7792	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			463.78820	477.262	25.10	0.2208	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,192.30890	1,216.106	19.28	0.5174	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,936.06920	1,963.710	17.10	0.7210	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			570.46920	569.110	17.10	0.2790	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,319.92620	2,312.011	20.81	0.6009	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			885.52620	906.611	20.81	0.3991	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			143.25350	138.576	14.35	0.1077	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,758.85350	2,783.176	14.35	0.8923	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,700.81390	1,695.866	19.77	0.5205	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,106.41390	1,130.466	19.77	0.4795	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			276.49720	271.444	15.50	0.1723	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,406.29720	2,430.244	15.50	0.8277	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			304.86880	302.241	15.68	0.1803	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,445.36880	2,472.341	15.68	0.8197	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			335.84720	333.709	15.84	0.1874	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,491.14720	2,519.410	15.84	0.8126	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,492.11780	1,523.495	18.99	0.5659	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,337.51780	1,338.195	18.99	0.4341	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,488.50130	1,519.858	19.01	0.5648	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,343.90130	1,344.558	19.01	0.4352	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,495.75400	1,527.144	18.98	0.5669	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,331.15400	1,331.844	18.98	0.4331	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			368.19060	367.727	16.03	0.1944	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,538.29060	2,568.927	16.03	0.8056	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			396.48910	394.434	16.10	0.1997	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,573.08910	2,602.734	16.10	0.8003	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			427.10150	426.912	16.23	0.2050	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,624.80150	2,657.112	16.23	0.7950	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,879.06890	1,917.771	18.33	0.6322	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,100.46890	1,106.371	18.33	0.3678	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,887.75280	1,926.430	18.30	0.6344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,089.15280	1,095.030	18.30	0.3656	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,883.40430	1,922.094	18.32	0.6333	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,094.80430	1,100.694	18.32	0.3667	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,223.58380	1,232.076	18.57	0.3791	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,908.38380	1,950.776	18.57	0.6209	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,034.06670	2,078.987	18.51	0.6323	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,218.86670	1,228.787	18.51	0.3677	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,029.92660	2,074.899	18.52	0.6314	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,224.72660	1,234.699	18.52	0.3686	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,025.68780	2,070.833	18.54	0.6304	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,230.48780	1,240.633	18.54	0.3696	0.00	0	0
Total \$ / R Option												1,975,742.00	20,000	8,657,697
Total \$ / R												818,399,061.20	74,843	9,719,571
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		14.88270		14.85570			0.0000	0.00	0	337
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		15.06620		15.04080			0.0000	0.00	0	10
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		15.24010		15.21370			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		15.42430		15.39720			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			15.60650		15.57800			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			105,372.57480	103,369.746	20.74	0.6992	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			23,942.57480	24,639.746	20.74	0.3008	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			35,946.46310	37,097.605	19.57	0.4195	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			70,376.46310	68,827.605	19.57	0.5805	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			35,636.17600	36,776.106	19.60	0.4166	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			71,066.17600	69,506.106	19.60	0.5834	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			36,259.19170	37,421.848	19.55	0.4223	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			69,689.19170	68,151.848	19.55	0.5777	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			26,375.12100	25,916.335	16.73	0.2446	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			126,781.94840	128,858.046	16.74	0.7533	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			26,701.94840	26,238.046	16.74	0.2467	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			128,131.13780	130,217.125	16.71	0.7575	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			26,051.13780	25,597.125	16.71	0.2425	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			127,455.12100	129,536.335	16.73	0.7554	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			132,576.18890	134,681.958	17.16	0.6857	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			48,206.18890	47,671.958	17.16	0.3143	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			131,999.17580	134,101.220	17.17	0.6839	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			48,629.17580	48,091.220	17.17	0.3161	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			133,155.29650	135,264.783	17.15	0.6875	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			47,785.29650	47,254.783	17.15	0.3125	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			141,286.14980	143,378.601	17.55	0.6446	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			70,566.14980	69,948.601	17.55	0.3554	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			140,803.90830	142,892.539	17.57	0.6431	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			71,083.90830	70,462.539	17.57	0.3569	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			140,323.50180	142,407.749	17.58	0.6415	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			71,603.50180	70,977.749	17.58	0.3585	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			203,181.76540	205,959.167	16.78	0.7521	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			46,381.76540	46,309.167	16.78	0.2479	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			202,617.58000	205,399.685	16.81	0.7507	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			46,817.58000	46,749.685	16.81	0.2493	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			202,054.94680	204,841.788	16.83	0.7492	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			47,254.94680	47,191.788	16.83	0.2508	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			19.31370		19.20580			0.0000	0.00	0	48
£ / R	On 14/12/2018	Foreign Exchange Future			19.52480		19.41300			0.0000	8,376,139.20	429	439,388
£ / R	On 18/03/2019	Foreign Exchange Future			19.86290		19.75150			0.0000	19,862,900.00	1,000	6,644
£ / R	On 14/06/2019	Foreign Exchange Future			20.18200		20.06910			0.0000	0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			20.52620		20.41250			0.0000	0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future			20.86950		20.75260			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			21.24530		21.12430			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
Total £ / R Future												28,239,039.20	1,429	462,299
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			173.55360	127.346	17.76	0.3341	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			299.35360	361.046	17.76	0.6659	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,426.98990	1,528.293	17.38	0.8460	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			133.98990	123.493	17.38	0.1540	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,418.91660	1,520.056	17.38	0.8442	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			135.91660	125.256	17.38	0.1558	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,435.08370	1,536.548	17.37	0.8477	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			132.08370	121.748	17.37	0.1523	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,000.94010	2,103.022	17.27	0.8182	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			249.44010	240.122	17.27	0.1818	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,096.53600	2,018.259	18.96	0.7046	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			408.03600	441.158	18.96	0.2954	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,066.78580	1,016.617	17.77	0.4993	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			818.28580	879.517	17.77	0.5007	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,774.10750	1,872.630	17.24	0.7784	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			322.60750	309.730	17.24	0.2216	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,766.78530	1,865.177	17.24	0.7770	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			325.28530	312.277	17.24	0.2230	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,781.44540	1,880.099	17.24	0.7798	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			319.94540	307.199	17.24	0.2202	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,975.84290	2,071.826	17.60	0.7325	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			536.74290	519.826	17.60	0.2675	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,969.14560	2,065.010	17.60	0.7313	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			540.04560	523.010	17.60	0.2687	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,982.55380	2,078.656	17.60	0.7337	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			533.45380	516.656	17.60	0.2663	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,285.13490	2,379.074	17.82	0.7214	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			692.63490	672.874	17.82	0.2786	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,278.72180	2,372.537	17.82	0.7204	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			696.22180	676.337	17.82	0.2796	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,291.55980	2,385.624	17.82	0.7224	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			689.05980	669.424	17.82	0.2776	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,042.49490	2,126.497	18.34	0.6275	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,239.89490	1,206.997	18.34	0.3725	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,037.52820	2,121.417	18.35	0.6266	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,244.92820	1,211.917	18.35	0.3734	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,032.57220	2,116.348	18.35	0.6256	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,249.97220	1,216.848	18.35	0.3744	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,457.90910	1,427.044	18.67	0.3772	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,281.86190	2,372.182	18.66	0.6245	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,447.56190	1,416.882	18.66	0.3755	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,277.02590	2,367.263	18.67	0.6236	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,452.72590	1,421.963	18.67	0.3764	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,272.20910	2,362.344	18.67	0.6228	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 £ / R Option												0.00	0	1,500
Total £ / R												28,239,039.20	1,429	463,799
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13147		0.13134			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13417		0.13406			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13676		0.13663			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			1,163.82710	1,180.711	15.34	0.9181	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			30.22710	33.811	15.34	0.0819	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			484.57250	501.293	18.56	0.5710	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			350.97250	354.393	18.56	0.4290	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,143.02550	2,157.546	20.88	0.9770	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			9.42550	10.646	20.88	0.0230	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,628.88820	1,650.691	21.66	0.8000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			222.98820	233.391	21.66	0.2000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			970.33870	994.310	21.75	0.6139	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			564.43870	577.010	21.75	0.3861	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,468.24100	2,485.213	21.56	0.9260	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			62.34100	67.913	21.56	0.0740	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,157.05960	1,190.016	18.29	0.6589	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			493.65960	514.317	18.29	0.3411	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			740.30670	771.624	20.18	0.4777	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,076.90670	1,095.924	20.18	0.5223	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,791.32280	1,819.275	15.90	0.8544	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			127.92280	143.575	15.90	0.1456	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			17.00500		16.98900			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.22650		17.20760			0.0000	1,119,722.50	65	109,996
€ / R	On	18/03/2019	Foreign Exchange Future			17.58790		17.57090			0.0000	0.00	0	36,646
€ / R	On	14/06/2019	Foreign Exchange Future			17.93370		17.91610			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.17560		18.16210			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.31220		18.29570			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.63130		18.61240			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			19.07710		19.05650			0.0000	0.00	0	0
Total € / R Future												1,119,722.50	65	158,766
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			724.32500	705.219	19.36	0.8847	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			33.32500	30.219	19.36	0.1153	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			306.62100	311.970	18.96	0.3420	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			979.02100	965.470	18.96	0.6580	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	17.89	Call			304.17230	309.452	18.98	0.3398	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			986.57230	972.952	18.98	0.6602	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			301.74380	306.955	19.00	0.3375	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			994.14380	980.455	19.00	0.6625	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			916.71880	929.004	17.00	0.5740	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			675.81880	671.104	17.00	0.4260	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,380.29330	2,365.739	20.52	0.7695	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,076.63340	2,097.024	15.64	0.8842	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			105.73340	109.124	15.64	0.1158	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,633.25260	1,651.579	15.60	0.8089	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			202.35260	203.679	15.60	0.1911	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,625.76230	1,644.071	15.61	0.8072	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			301.19330	303.639	20.52	0.2305	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			169.34410	170.908	15.48	0.1676	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			204.86230	206.171	15.61	0.1928	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,640.76050	1,659.108	15.59	0.8106	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			199.86050	201.208	15.59	0.1894	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,740.24410	1,758.809	15.48	0.8324	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,536.06400	1,550.422	16.01	0.7006	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			489.96400	486.722	16.01	0.2994	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,529.97790	1,544.312	16.02	0.6990	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			493.87790	490.612	16.02	0.3010	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,542.16350	1,556.551	16.00	0.7022	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			486.06350	482.851	16.00	0.2978	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			253.43130	251.354	15.37	0.1701	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,385.53130	2,396.954	15.37	0.8299	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,217.17360	2,204.501	19.22	0.6366	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			729.27360	730.101	19.22	0.3634	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,225.73080	2,237.025	15.44	0.8048	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			303.63080	301.425	15.44	0.1952	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,714.91100	1,723.993	16.00	0.6989	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			562.81100	558.393	16.00	0.3011	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			929.60950	920.304	16.74	0.3952	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,450.84660	1,458.015	16.75	0.6035	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			935.14660	925.815	16.75	0.3965	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,446.40590	1,453.548	16.76	0.6021	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			940.70590	931.348	16.76	0.3979	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,455.30950	1,462.504	16.74	0.6048	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,659.36080	1,665.930	16.81	0.6078	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,066.96080	1,054.631	16.81	0.3922	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,655.01120	1,661.553	16.82	0.6066	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,072.61120	1,060.253	16.82	0.3934	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,663.72400	1,670.321	16.80	0.6090	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,061.32400	1,049.021	16.80	0.3910	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,855.76890	1,862.743	17.07	0.6037	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,259.26890	1,245.643	17.07	0.3963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,851.57970	1,858.528	17.08	0.6026	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,265.07970	1,251.428	17.08	0.3974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,859.97890	1,866.970	17.06	0.6047	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,253.47890	1,239.870	17.06	0.3953	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												1,119,722.50	65	254,402
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.52030		10.54000			0.0000	0.00	0	36,596
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.66520		10.68650			0.0000	0.00	0	520
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.80700		10.82830			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.96290		10.98270			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			11.11900		11.13660			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.28670		11.30420			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	42,045
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			992.24170	1,010.015	17.19	0.8691	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			51.32930	49.425	17.21	0.1288	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,001.32930	1,019.125	17.21	0.8712	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			53.17080	51.221	17.16	0.1329	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			983.17080	1,000.921	17.16	0.8671	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			52.24170	50.315	17.19	0.1309	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			575.35850	566.838	13.85	0.6441	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			238.85850	251.638	13.85	0.3559	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			569.56550	561.145	13.87	0.6401	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			243.06550	255.945	13.87	0.3599	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			563.81860	555.492	13.88	0.6361	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			247.31860	260.292	13.88	0.3639	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			449.56910	444.466	14.94	0.4650	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			631.26910	647.466	14.94	0.5350	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			446.02310	440.948	14.96	0.4622	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			637.72310	653.948	14.96	0.5378	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			453.14330	448.013	14.92	0.4678	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			624.84330	641.013	14.92	0.5322	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			728.10420	721.039	14.57	0.5803	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			505.40420	518.139	14.57	0.4197	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			723.38680	716.349	14.59	0.5777	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			510.68680	523.449	14.59	0.4223	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			732.85380	725.757	14.56	0.5829	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			500.15380	512.857	14.56	0.4171	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			838.97310	836.277	14.97	0.5828	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			592.37310	607.277	14.97	0.4172	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			834.36050	831.698	14.99	0.5806	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			597.76050	612.698	14.99	0.4194	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			829.77680	827.142	15.00	0.5784	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			603.17680	618.142	15.00	0.4216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			699.60250	717.798	15.34	0.4218	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			942.76550	943.373	15.32	0.5821	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			688.56550	706.673	15.32	0.4179	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			938.27080	938.922	15.33	0.5801	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			694.07080	712.222	15.33	0.4199	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			933.80250	934.498	15.34	0.5782	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	42,045
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.52440		11.55340			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.68600		11.71740			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.83670		11.86800			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.85470		11.88580			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			12.01460		12.04520			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			12.17470		12.20340			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			2,076.65380	2,047.900	19.58	0.9898	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.25380	3.500	19.58	0.0102	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,066.69540	2,037.946	19.52	0.9897	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.29540	3.546	19.52	0.0103	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,086.61280	2,057.855	19.64	0.9900	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.21280	3.455	19.64	0.0100	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,087.78530	1,064.507	14.24	0.8268	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			100.38530	108.507	14.24	0.1732	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,079.79780	1,056.628	14.25	0.8242	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			102.39780	110.628	14.25	0.1758	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,095.80360	1,072.414	14.24	0.8294	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			98.40360	106.414	14.24	0.1706	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,249.55610	1,227.750	14.80	0.7923	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			171.55610	181.050	14.80	0.2077	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,242.06070	1,220.358	14.80	0.7901	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			174.06070	183.658	14.80	0.2099	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,234.59040	1,212.988	14.81	0.7879	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			176.59040	186.288	14.81	0.2121	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			975.21530	961.805	15.51	0.6354	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			469.41530	487.105	15.51	0.3646	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			970.02140	956.673	15.52	0.6331	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			474.22140	491.973	15.52	0.3669	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			964.85310	951.566	15.54	0.6309	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			479.05310	496.866	15.54	0.3691	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			1,078.00290	1,067.692	15.80	0.6255	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			572.80290	593.092	15.80	0.3745	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			1,073.06210	1,062.821	15.81	0.6236	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			577.86210	598.221	15.81	0.3764	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	13/12/2019	Foreign Exchange Option	11.53	Call			1,082.96630	1,072.586	15.78	0.6275	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			567.76630	587.986	15.78	0.3725	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,182.33230	1,175.979	15.98	0.6208	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			668.93230	691.279	15.98	0.3792	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,177.57510	1,171.288	15.99	0.6190	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			674.17510	696.588	15.99	0.3810	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,187.11520	1,180.690	15.96	0.6225	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			663.71520	685.990	15.96	0.3775	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			648.42230		640.06560			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			15.09120		15.08350			0.0000	0.00	0	1,648
CHF / R	On	18/03/2019	Foreign Exchange Future			15.42510		15.42000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.74540		15.73910			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			16.09240		16.08700			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.38180		16.37250			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			17.08240		17.06320			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			1,896.31870	1,904.360	18.37	0.9550	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			22.81870	23.159	18.37	0.0450	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,886.48420	1,894.536	18.31	0.9545	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			22.98420	23.336	18.31	0.0455	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,906.15430	1,914.186	18.43	0.9554	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			22.65430	22.986	18.43	0.0446	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,254.63620	1,251.124	16.92	0.7304	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			314.63620	306.023	16.92	0.2696	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,268.43190	1,264.997	16.92	0.7344	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			308.43190	299.897	16.92	0.2656	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,261.52340	1,258.048	16.92	0.7324	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			311.52340	302.948	16.92	0.2676	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,469.72610	1,457.769	16.97	0.7066	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			460.62610	442.369	16.97	0.2934	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,463.39250	1,451.364	16.97	0.7049	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			464.29250	445.964	16.97	0.2951	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,476.08240	1,464.197	16.96	0.7082	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			456.98240	438.797	16.96	0.2918	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,331.03020	1,306.226	17.73	0.5921	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			934.03020	903.826	17.73	0.4079	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,326.60290	1,301.773	17.75	0.5907	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			939.60290	909.373	17.75	0.4093	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,335.47320	1,310.690	17.72	0.5936	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			928.47320	898.290	17.72	0.4064	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,505.65080	1,475.625	17.77	0.5928	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,083.15080	1,043.824	17.77	0.4072	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,501.39340	1,471.342	17.79	0.5915	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,088.89340	1,049.542	17.79	0.4085	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,497.14970	1,467.074	17.80	0.5903	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,094.64970	1,055.274	17.80	0.4097	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,739.80830	1,709.199	18.24	0.5917	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,306.60830	1,256.799	18.24	0.4083	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,735.64040	1,705.009	18.25	0.5907	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,312.44040	1,262.609	18.25	0.4093	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,743.97980	1,713.402	18.23	0.5928	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,300.77980	1,251.002	18.23	0.4072	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			2.14460		2.14350			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.16260		2.16240			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.18250		2.18240			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			33.41490	35.468	17.28	0.0507	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,371.69540	2,384.954	17.02	0.9443	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			36.69540	38.954	17.02	0.0557	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,275.32480	2,288.805	16.75	0.9388	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			40.32480	42.805	16.75	0.0612	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,468.41490	2,481.468	17.28	0.9493	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			576.62950	578.522	15.75	0.3534	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,244.80380	1,248.287	15.82	0.6293	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			620.80380	622.287	15.82	0.3707	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,358.33330	1,362.615	15.69	0.6638	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			534.33330	536.615	15.69	0.3362	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,300.62950	1,304.522	15.75	0.6466	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,375.23570	2,382.379	15.70	0.7915	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			351.23570	357.379	15.70	0.2085	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,297.56490	2,304.783	15.64	0.7809	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			373.56490	379.783	15.64	0.2191	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,453.96280	2,461.027	15.75	0.8018	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			329.96280	336.027	15.75	0.1982	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CURRENCO	On	06/11/2018	Foreign Exchange Future			318.74990		314.01840			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			2.32970		2.32890			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.38030		2.37980			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42880		2.42820			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.47340		2.47260			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.62450		2.62240			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.70090		2.69870			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	Call			2,429.26660	2,439.070	16.14	0.9419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			40.26660	42.070	16.14	0.0581	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,331.94820	2,341.845	15.80	0.9376	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			42.94820	44.845	15.80	0.0624	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,526.81550	2,536.531	16.48	0.9460	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			37.81550	39.531	16.48	0.0540	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			469.20200	475.233	15.47	0.2905	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,800.71400	1,811.571	15.39	0.7391	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			402.71400	408.571	15.39	0.2609	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,733.13400	1,744.085	15.43	0.7244	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			435.13400	441.085	15.43	0.2756	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,667.20200	1,678.233	15.47	0.7095	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			264.39780	270.535	15.89	0.1527	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,062.69650	3,075.088	15.84	0.8395	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			280.69650	287.088	15.84	0.1605	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,979.79650	2,992.445	15.78	0.8314	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			297.79650	304.445	15.78	0.1686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,146.39780	3,158.535	15.89	0.8473	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,948.73180	1,967.591	16.64	0.6052	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,222.73180	1,233.591	16.64	0.3948	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			2,046.77430	2,065.579	16.51	0.6255	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,120.77430	1,131.579	16.51	0.3745	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,997.19190	2,016.029	16.58	0.6153	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,171.19190	1,182.029	16.58	0.3847	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,387.72080	2,420.879	17.56	0.6051	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,563.72080	1,575.879	17.56	0.3949	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,341.43810	2,374.540	17.62	0.5971	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,617.43810	1,629.540	17.62	0.4029	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,434.89880	2,468.104	17.51	0.6132	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,510.89880	1,523.104	17.51	0.3868	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,766.22670	2,808.529	17.87	0.6120	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,779.22670	1,799.529	17.87	0.3880	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,719.91330	2,762.125	17.92	0.6051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,832.91330	1,853.125	17.92	0.3949	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,674.38840	2,716.500	17.97	0.5982	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,887.38840	1,907.500	17.97	0.4018	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	240
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.90140		1.89830			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.92710		1.92430			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.95150		1.94860			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			3,293.30730	3,324.746	20.99	0.9834	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			10.30730	10.746	20.99	0.0166	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,194.10510	3,225.546	20.61	0.9820	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			11.10510	11.546	20.61	0.0180	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,392.57400	3,424.010	21.37	0.9847	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			9.57400	10.010	21.37	0.0153	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,673.32760	1,702.279	17.04	0.7591	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			330.32760	331.279	17.04	0.2409	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,603.46950	1,633.799	17.11	0.7429	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			360.46950	362.799	17.11	0.2571	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,744.94460	1,772.598	16.97	0.7749	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			301.94460	301.598	16.97	0.2251	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,233.63370	2,262.361	16.85	0.7903	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			347.63370	347.361	16.85	0.2097	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,162.76480	2,191.054	16.91	0.7778	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			376.76480	376.054	16.91	0.2222	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,306.00950	2,335.151	16.80	0.8025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			320.00950	320.151	16.80	0.1975	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			0.14590		0.14560			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14560		0.14530			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14520		0.14470			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			1.81440		1.81900			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.84470		1.84980			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.87370		1.87860			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
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.60590		9.66340			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.73520		9.79480			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86280		9.92200			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.00250		10.06350			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.52200		10.57870			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.69000		10.74490			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			762.08700	712.777	14.53	0.8806	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			28.68700	36.877	14.53	0.1194	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			753.25040	704.173	14.54	0.8770	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			29.85040	38.273	14.54	0.1230	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			770.95890	721.420	14.53	0.8842	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			27.55890	35.520	14.53	0.1158	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			519.64100	486.194	14.78	0.6003	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			264.84100	290.994	14.78	0.3997	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			530.67800	496.760	14.75	0.6086	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			255.87800	281.560	14.75	0.3914	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			525.13610	491.456	14.76	0.6044	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			260.33610	286.256	14.76	0.3956	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			509.55290	481.564	15.55	0.5079	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			507.55290	538.764	15.55	0.4921	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			505.42390	477.607	15.57	0.5049	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			513.42390	544.807	15.57	0.4951	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			513.71370	485.553	15.54	0.5110	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			501.71370	532.753	15.54	0.4890	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			711.88310	677.768	15.54	0.5703	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			498.38310	525.268	15.54	0.4297	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			707.17490	673.221	15.55	0.5677	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			503.67490	530.721	15.55	0.4323	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			716.61590	682.342	15.52	0.5730	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			493.11590	519.842	15.52	0.4270	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			860.31940	832.279	16.39	0.5720	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			631.61940	660.279	16.39	0.4280	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			855.77990	827.865	16.40	0.5699	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			637.07990	665.865	16.40	0.4301	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			864.88190	836.716	16.38	0.5742	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			626.18190	654.716	16.38	0.4258	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			955.92030	934.408	16.67	0.5715	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			731.02030	764.408	16.67	0.4285	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			951.48060	930.069	16.68	0.5696	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			736.58060	770.069	16.68	0.4304	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	16/03/2020	Foreign Exchange Option	10.51	Call			960.37530	938.761	16.66	0.5734	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			725.47530	758.761	16.66	0.4266	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			1.37310		1.36880			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.38220		1.37620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.39310		1.38350			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			1,088.00000	1,131.000		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			988.00000	1,031.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,188.00000	1,231.000		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			362.00000	422.000		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			262.00000	322.000		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			462.00000	522.000		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			635.00000	731.000		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			535.00000	631.000		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			735.00000	831.000		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			1.31190		1.30680			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			1.15750		1.15830			0.0000	0.00	0	40
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.16740		1.16820			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.17670		1.17760			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	40
Total QUANTO € / \$												0.00	0	40

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 Future			10.78010		10.78550			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.93680		10.94360			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.08840		11.09540			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			1,422.43420	1,417.723	16.65	0.9750	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			6.93420	7.623	16.65	0.0250	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,412.53920	1,407.840	16.58	0.9745	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			7.03920	7.740	16.58	0.0255	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,432.33080	1,427.609	16.71	0.9754	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			6.83080	7.509	16.71	0.0246	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			788.76120	782.617	14.71	0.7318	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			185.16120	185.817	14.71	0.2682	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			781.93520	775.815	14.72	0.7285	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			188.33520	189.015	14.72	0.2715	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			795.62060	789.452	14.70	0.7351	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			182.02060	182.652	14.70	0.2649	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			142.31730	143.625	14.75	0.1830	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			1,230.02880	1,224.350	14.76	0.8148	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			144.62880	145.950	14.76	0.1852	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,245.54800	1,239.901	14.75	0.8192	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			140.14800	141.501	14.75	0.1808	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			1,237.71730	1,232.025	14.75	0.8170	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			2.32100		2.29820			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.19010		2.17740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.07170		2.05830			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			9.90600	11.643	36.86	0.0740	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			681.70600	660.643	36.86	0.9260	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			10.13270	11.912	37.43	0.0746	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			691.93270	670.912	37.43	0.9254	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			9.68190	11.377	36.30	0.0735	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			671.48190	650.377	36.30	0.9265	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			19.96920	22.093	26.41	0.1238	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			572.56920	561.993	26.41	0.8762	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			19.24310	21.314	26.45	0.1201	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			581.84310	571.214	26.45	0.8799	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			20.72290	22.901	26.37	0.1277	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			563.32290	552.801	26.37	0.8723	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.74090	2.095	27.58	0.0135	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
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,473.44090	1,460.395	27.58	0.9865	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.67910	2.023	27.58	0.0131	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,483.37910	1,470.323	27.58	0.9869	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.80490	2.170	27.58	0.0140	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,463.50490	1,450.470	27.58	0.9860	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,000
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21730		1.24170			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.16350		1.18570			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.11780		1.13870			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												845 782 080.90	56,337	1,774,580
Total Options												1 975 742.00	20,000	8,754,833
Grand Total:												847,757,822.90	76,337	10,529,413