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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2018 Foreign Exchange Future			14.77050		14.87410			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.77640		14.88020			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.78040		14.88420			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.78430		14.88820			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.79020		14.89410			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.79600		14.90010			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.80380		14.90800			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.80580		14.91000			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.80770		14.91190			0.0000	0.00	0	4,209
\$ / R On 01/11/2018 Foreign Exchange Future			14.80960		14.91390			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.81160		14.91590			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.81740		14.92180			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.83300		14.93770			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.83700		14.94170			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.83890		14.94370			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.84480		14.94970			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.84680		14.91500			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.85080		14.95570			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.85270		14.95770			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.86450		14.96970			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.86650		14.97170			0.0000	0.00	0	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			14.87640		14.98170			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.87830		14.98370			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.88820		14.99370			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.89020		14.99570			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.89410		14.99970			0.0000	848,159,418.60	56,946	859,141
\$ / R	On	20/12/2018	Foreign Exchange Future			14.90600		15.01160			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.90800		15.01360			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.92780		15.03350			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.93180		15.03750			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.96320		15.06910			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.98660		15.09270			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.98850		15.09470			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			15.01380		15.12020			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			15.04300		15.14960			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			15.07800		15.18490			0.0000	27,185,634.00	1,803	45,351
\$ / R	On	27/03/2019	Foreign Exchange Future			15.09550		15.20260			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			15.09940		15.20650			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			15.10720		15.21440			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			15.16170		15.26990			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			15.22210		15.33170			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			15.22790		15.33770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.24940		15.35960			0.0000	152,494.00	10	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			15.26100		15.37150			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			15.27660		15.38750			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			15.28250		15.39340			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			15.28640		15.39740			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			15.34120		15.45330			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			15.34320		15.45530			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.36670		15.47930			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.40010		15.51330			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.40600		15.51930			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.41190		15.52530			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.43350		15.54720			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.46090		15.57520			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.46490		15.57920			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.52580		15.64040			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.58870		15.70280			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.59510		15.70920			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.61900		15.73290			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.65800		15.77160			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.66230		15.77590			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.72510		15.83830			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.79220		15.90500			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.82250		15.93510			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.85940		15.97170			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.91780		16.02970			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			15.99150		16.10290			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			16.01310		16.12440			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.11270		16.22340			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.21670		16.32660			0.0000	0.00	0	0
Total \$ / R Future												875,497,546.60	58,759	1,077,707
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.27560	0.123	32.08	0.0010	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,364.37560	1,260.623	32.08	0.9990	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			215.25390	269.959	21.28	0.6696	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			135.45390	86.359	21.28	0.3304	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			698.92200	795.419	25.39	0.9419	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			19.12200	11.819	25.39	0.0581	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			170.16550	110.894	20.74	0.4015	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			169.96550	214.494	20.74	0.5985	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			1.00180	0.508	25.21	0.0030	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,535.20180	1,430.908	25.21	0.9970	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			62.49700	79.483	19.50	0.2684	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			450.69700	363.783	19.50	0.7316	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			9.72090	10.495	17.85	0.0498	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			903.82090	800.695	17.85	0.9502	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,695.61900	1,591.535	24.24	0.9940	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			1.51900	1.334	24.24	0.0060	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			90.39680	115.610	19.46	0.2969	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			500.49680	421.610	19.46	0.7031	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			379.45210	440.308	21.13	0.6263	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			227.45210	184.108	21.13	0.3737	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			141.90080	173.465	19.60	0.3576	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			481.90080	409.265	19.60	0.6424	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,914.22160	1,809.751	22.10	0.9924	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			2.32160	2.051	22.10	0.0076	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			25.28340	27.963	18.68	0.0876	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			1,007.18340	905.663	18.68	0.9124	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			722.06040	633.900	18.80	0.8036	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			60.16040	76.200	18.80	0.1964	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			186.97200	224.590	19.97	0.4148	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			428.87200	362.290	19.97	0.5852	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			347.53370	289.883	20.40	0.5034	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			255.63370	302.183	20.40	0.4966	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			361.78860	419.795	21.10	0.5933	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			263.68860	217.495	21.10	0.4067	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			969.75450	868.789	18.53	0.9036	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			27.85450	31.089	18.53	0.0964	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			108.90890	134.395	19.36	0.2952	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			570.80890	492.095	19.36	0.7048	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			297.30040	349.488	20.70	0.5386	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			309.20040	257.188	20.70	0.4614	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	16.47	Put			1,583.24410	1,680.394	25.55	0.9520	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			25.14410	18.094	25.55	0.0480	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			651.53790	567.382	19.05	0.7610	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			79.63790	99.682	19.05	0.2390	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			105.98870	130.958	19.33	0.2899	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			577.88870	498.658	19.33	0.7101	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			18.40920	19.708	19.14	0.0639	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,130.30920	1,027.409	19.14	0.9361	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,117.23650	2,218.891	26.88	0.9811	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			9.13650	6.591	26.88	0.0189	0.00	0	500
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			1.47440	1.278	22.54	0.0048	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			2,105.37440	2,000.878	22.54	0.9952	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			283.79940	332.644	20.64	0.5090	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			349.69940	294.244	20.64	0.4910	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			723.35730	801.431	22.99	0.7707	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			139.25730	113.031	22.99	0.2293	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.15490	0.125	24.63	0.0005	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			3,021.95490	2,917.525	24.63	0.9995	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			1,089.28980	988.534	18.53	0.9116	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			27.48980	31.134	18.53	0.0884	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			1,908.83800	2,008.134	25.70	0.9617	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			20.63800	15.534	25.70	0.0383	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			335.86600	384.477	20.22	0.4991	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			413.56600	357.477	20.22	0.5009	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			719.49490	792.148	22.07	0.7026	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			221.19490	189.148	22.07	0.2974	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			734.04950	653.795	18.93	0.7242	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			132.34950	156.795	18.93	0.2758	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			184.82590	216.296	19.32	0.3430	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			626.52590	553.296	19.32	0.6570	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			279.71370	321.520	19.87	0.4374	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			503.41370	440.420	19.87	0.5626	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			418.26830	363.688	20.32	0.4922	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			364.56830	414.788	20.32	0.5078	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			6.51260	5.943	17.51	0.0191	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,730.21260	1,624.843	17.51	0.9809	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			1,002.94570	909.938	18.14	0.8470	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			59.24570	71.038	18.14	0.1530	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			289.05100	331.789	19.92	0.4458	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			492.75100	430.689	19.92	0.5542	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.55930	0.546	25.49	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,274.25930	3,169.446	25.49	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			4,113.77880	4,008.969	27.95	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.07880	0.069	27.95	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			345.74230	392.962	19.93	0.4848	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			455.44230	397.762	19.93	0.5152	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			0.00000	437.742	20.14	0.5112	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			0.00000	374.542	20.14	0.4888	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			114.24470	134.834	18.41	0.2351	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			859.94470	775.634	18.41	0.7649	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			648.23710	715.044	21.30	0.6436	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			295.93710	257.743	21.30	0.3564	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			256.95650	294.439	19.39	0.3951	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			594.65650	527.139	19.39	0.6049	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			19.06080	23.973	17.18	0.0573	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,528.76080	1,428.473	17.18	0.9427	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			866.27840	784.436	18.41	0.7403	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			144.57840	167.936	18.41	0.2597	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			159.44050	184.619	18.52	0.2774	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			831.14050	751.119	18.52	0.7226	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,981.82120	1,876.851	18.56	0.9744	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			46.16760	38.244	25.61	0.0635	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			1,813.27290	1,905.238	24.43	0.8878	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			84.97290	71.738	24.43	0.1122	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			523.15220	463.738	19.69	0.5316	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			1,181.80670	1,088.074	17.74	0.8624	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			60.10670	71.574	17.74	0.1376	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			53.01030	63.468	17.67	0.1252	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,224.71030	1,129.968	17.67	0.8748	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,384.46760	2,481.744	25.61	0.9365	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			10.12120	10.351	18.56	0.0256	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			102.04250	118.844	18.05	0.2027	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			993.74250	905.344	18.05	0.7973	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			361.36700	406.347	19.65	0.4612	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			533.06700	472.847	19.65	0.5388	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			371.45220	417.238	19.69	0.4684	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			776.54170	845.450	21.26	0.6585	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			308.24170	271.850	21.26	0.3415	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			513.47470	456.707	19.75	0.5083	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			429.77470	478.407	19.75	0.4917	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			856.28890	776.715	18.40	0.7181	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			172.58890	198.415	18.40	0.2819	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			1,161.78670	1,069.573	17.76	0.8404	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			78.08670	91.273	17.76	0.1596	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			674.71630	738.710	20.84	0.6160	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			358.41630	317.010	20.84	0.3840	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			543.80160	600.268	20.08	0.5445	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			457.50160	408.468	20.08	0.4555	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			47.98080	57.206	17.36	0.1075	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,391.68080	1,295.406	17.36	0.8925	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			965.89050	1,040.499	21.68	0.7045	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			269.59050	238.699	21.68	0.2955	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			1,211.61390	1,119.403	17.61	0.8449	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			77.91390	91.203	17.61	0.1551	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			438.34000	486.954	19.59	0.4836	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			544.04000	487.154	19.59	0.5164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			135.50610	117.814	23.61	0.1572	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			426.53590	381.253	20.38	0.4241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			626.83590	687.153	20.38	0.5759	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,096.44400	1,173.821	22.01	0.7317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			246.14400	217.921	22.01	0.2683	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			897.10080	968.924	21.39	0.6761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			306.80080	273.024	21.39	0.3239	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			911.95410	984.305	21.44	0.6806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			301.65410	268.405	21.44	0.3194	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			995.09360	910.395	17.96	0.7609	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			145.39360	166.295	17.96	0.2391	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,144.21120	1,222.759	22.15	0.7433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			233.91120	206.859	22.15	0.2567	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,332.89490	1,415.506	22.69	0.7836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			192.59490	169.606	22.69	0.2164	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			802.77140	871.026	21.05	0.6450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			342.47140	305.126	21.05	0.3550	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			922.72630	842.835	18.18	0.7292	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			173.02630	198.735	18.18	0.2708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,707.03420	1,603.507	17.34	0.9396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			27.33420	29.407	17.34	0.0604	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,445.46710	1,348.835	17.32	0.8982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			45.76710	54.735	17.32	0.1018	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			396.99070	442.417	19.38	0.4530	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			596.69070	536.517	19.38	0.5470	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			987.71120	903.466	17.98	0.7578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			148.01120	169.366	17.98	0.2422	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			216.19730	246.402	18.46	0.3133	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			835.89730	760.502	18.46	0.6867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			2,065.65220	1,960.804	18.55	0.9651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			15.95220	16.704	18.55	0.0349	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,314.78790	1,220.861	17.49	0.8669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			65.08790	76.761	17.49	0.1331	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			348.27930	390.065	19.16	0.4201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			647.97930	584.165	19.16	0.5799	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,755.50170	2,649.839	20.83	0.9878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			5.80170	5.739	20.83	0.0122	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			1,032.48080	946.481	17.90	0.7757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			132.78080	152.381	17.90	0.2243	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,217.03400	1,297.248	22.36	0.7598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			216.73400	191.348	22.36	0.2402	0.00	0	10,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,805.09830	2,699.417	20.99	0.9887	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			5.39830	5.317	20.99	0.0113	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			205.69950	234.848	18.40	0.3033	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			855.39950	778.948	18.40	0.6967	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			510.38300	564.290	19.88	0.5197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			500.08300	448.390	19.88	0.4803	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			817.02620	885.846	21.10	0.6499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			336.72620	299.945	21.10	0.3501	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			1,349.12810	1,254.438	17.45	0.8757	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			59.42810	70.338	17.45	0.1243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			198.87940	227.330	18.35	0.2968	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			868.57940	791.431	18.35	0.7032	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			2,330.48910	2,225.161	19.43	0.9767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			10.78910	11.061	19.43	0.0233	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			1,357.77290	1,262.898	17.43	0.8779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			58.07290	68.798	17.43	0.1221	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,582.75270	1,481.967	17.14	0.9245	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			33.05270	37.867	17.14	0.0755	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			979.86330	1,054.230	21.66	0.7006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			279.56330	248.330	21.66	0.2994	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			831.37460	900.757	21.15	0.6548	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			331.07460	294.857	21.15	0.3452	147,428.30	500	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,904.37420	2,798.664	21.32	0.9903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			4.67420	4.564	21.32	0.0097	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			595.13840	653.816	20.25	0.5615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			444.83840	397.916	20.25	0.4385	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			1,280.83810	1,187.706	17.54	0.8577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			71.13810	83.606	17.54	0.1423	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,983.86520	2,878.139	21.58	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			4.16520	4.039	21.58	0.0086	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,803.32410	1,699.337	17.67	0.9479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			23.62410	25.237	17.67	0.0521	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			69.58810	81.855	17.53	0.1400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			1,289.28810	1,195.955	17.53	0.8600	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			372.20180	415.810	19.27	0.4366	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			621.90180	559.910	19.27	0.5634	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			303.07140	341.205	18.94	0.3867	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			702.77140	635.305	18.94	0.6133	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			957.03640	1,030.815	21.59	0.6940	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			286.73640	254.915	21.59	0.3060	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			238.16530	270.501	18.60	0.3332	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			797.86530	724.601	18.60	0.6668	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			140.25390	160.631	17.94	0.2331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			1,009.95390	924.731	17.94	0.7669	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			311.82990	350.691	18.99	0.3934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			691.52990	624.791	18.99	0.6066	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,261.63880	2,156.408	19.20	0.9741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			11.93880	12.308	19.20	0.0259	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			3,103.01480	2,997.461	21.97	0.9928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			3.31480	3.361	21.97	0.0072	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			307.43160	345.930	18.97	0.3901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			697.13160	630.030	18.97	0.6099	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			3,252.14410	3,146.548	22.24	0.9947	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			2.44410	2.448	22.24	0.0053	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			35.56100	42.966	17.20	0.0837	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,535.26100	1,437.066	17.20	0.9163	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			3,003.74700	2,898.018	21.65	0.9916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			4.04700	3.918	21.65	0.0084	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,379.73700	2,274.348	19.59	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			10.03700	10.248	19.59	0.0216	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			109.86980	126.990	17.79	0.1959	114,290.82	900	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			1,109.56980	1,021.090	17.79	0.8041	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,919.53680	1,815.107	18.06	0.9564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			19.83680	21.007	18.06	0.0436	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			504.56280	558.119	19.86	0.5166	0.00	0	30,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			504.26280	452.219	19.86	0.4834	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,626.69700	2,521.098	20.41	0.9851	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			6.99700	6.998	20.41	0.0149	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			417.43900	464.308	19.47	0.4660	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			577.13900	518.408	19.47	0.5340	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			72.71350	85.386	17.55	0.1447	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			1,272.41350	1,179.486	17.55	0.8553	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			17.15350	18.030	18.38	0.0376	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			2,016.85350	1,912.130	18.38	0.9624	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			24.68020	26.423	17.57	0.0545	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,774.38020	1,670.523	17.57	0.9455	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			443.75780	492.422	19.58	0.4821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			553.45780	496.522	19.58	0.5179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			8.31910	8.404	20.02	0.0178	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,508.01910	2,402.504	20.02	0.9822	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			99.53260	115.474	17.73	0.1824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			1,149.23260	1,059.574	17.73	0.8176	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,315.95510	2,410.813	24.92	0.9078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			75.65510	64.913	24.92	0.0922	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			2,055.88560	1,951.061	18.51	0.9645	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			16.18560	16.961	18.51	0.0355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			22.94570	24.478	17.73	0.0506	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,822.64570	1,718.578	17.73	0.9494	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			475.66800	426.051	20.04	0.4621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			545.96800	601.951	20.04	0.5379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,176.40680	1,255.708	22.24	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			226.10680	199.808	22.24	0.2493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			3,361.64660	3,256.032	22.43	0.9958	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	11.64	Put		1.94660	1.932	22.43	0.0042	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		471.70980	422.430	20.07	0.4591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		552.00980	608.330	20.07	0.5409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		467.77980	418.842	20.09	0.4561	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		558.07980	614.742	20.09	0.5439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		904.51650	976.604	21.41	0.6783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		304.21650	270.704	21.41	0.3217	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		422.63450	469.866	19.49	0.4692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		572.33450	513.966	19.49	0.5308	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		888.61810	810.431	18.29	0.7130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		188.91810	216.331	18.29	0.2870	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		1,189.61060	1,098.818	17.67	0.8307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		89.91060	104.718	17.67	0.1693	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		0.00000	1,730.192	23.49	0.8352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		0.00000	124.292	23.49	0.1648	124,292.10	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		829.46990	754.426	18.49	0.6834	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		219.76990	250.326	18.49	0.3166	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		392.06590	349.958	20.64	0.3964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		692.36590	755.858	20.64	0.6036	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		223.37610	254.289	18.51	0.3199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		823.07610	748.389	18.51	0.6801	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		248.24580	219.825	21.99	0.2703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,088.54580	1,165.725	21.99	0.7297	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		1,383.43680	1,467.004	22.83	0.7931	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		183.13680	161.104	22.83	0.2069	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		755.12880	684.389	18.75	0.6434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		265.42880	300.289	18.75	0.3566	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		627.04860	564.693	19.25	0.5667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		367.34860	410.593	19.25	0.4333	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		1,910.35510	2,001.126	24.07	0.8698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		110.05510	95.226	24.07	0.1302	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		548.82080	492.241	19.60	0.5147	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		449.12080	498.141	19.60	0.4853	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		1,307.81640	1,389.934	22.62	0.7787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		197.51640	174.034	22.62	0.2213	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,093.00370	2,185.800	24.45	0.8887	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		92.70370	79.900	24.45	0.1113	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		408.95210	365.275	20.51	0.4101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		659.25210	721.175	20.51	0.5899	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		1,017.43150	931.947	17.93	0.7698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		137.73150	157.847	17.93	0.2302	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put		739.85610	805.481	20.82	0.6221	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call		369.55610	329.581	20.82	0.3779	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		1,417.40710	1,501.591	22.93	0.7992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		177.10710	155.691	22.93	0.2008	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		761.12670	690.023	18.73	0.6468	0.00	0	1,200

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	Put			261.42670	295.923	18.73	0.3532	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,697.43650	1,593.961	17.31	0.9387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			27.73650	29.861	17.31	0.0613	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,375.13240	1,279.890	17.41	0.8821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			55.43240	65.790	17.41	0.1179	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			929.81630	849.424	18.16	0.7324	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			170.11630	195.324	18.16	0.2676	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			838.58440	908.243	21.18	0.6572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			328.28440	292.343	21.18	0.3428	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,968.14590	1,863.562	18.22	0.9595	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			18.44590	19.462	18.22	0.0405	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			664.04630	599.136	19.10	0.5899	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			334.34630	375.036	19.10	0.4101	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			564.18040	621.182	20.12	0.5469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			463.88040	415.282	20.12	0.4531	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,002.87440	1,077.819	21.73	0.7071	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			272.57440	241.919	21.73	0.2929	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			958.50470	876.155	18.07	0.7452	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			158.80470	182.055	18.07	0.2548	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,695.80610	1,783.714	23.61	0.8428	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			1,209.46690	1,119.487	17.56	0.8251	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			97.86690	113.487	17.56	0.1749	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			703.24870	766.301	20.44	0.5956	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			414.84870	372.301	20.44	0.4044	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			572.79300	516.248	19.44	0.5191	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			461.19300	510.248	19.44	0.4809	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			911.10180	833.629	18.16	0.7105	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			199.50180	227.629	18.16	0.2895	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,744.76480	1,641.669	17.29	0.9351	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			31.16480	33.669	17.29	0.0649	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			344.13980	384.893	18.93	0.4050	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			697.73980	632.893	18.93	0.5950	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			27.04070	29.039	17.59	0.0564	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,840.64070	1,737.039	17.59	0.9436	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			386.71610	430.620	19.12	0.4335	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			650.31610	588.620	19.12	0.5665	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			191.30050	216.686	17.74	0.2688	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			1,004.80050	924.486	17.74	0.7312	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			983.83830	905.031	17.80	0.7223	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			200.33830	227.231	17.80	0.2777	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,030.61010	2,120.663	23.61	0.8558	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			134.11010	118.463	23.61	0.1442	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			586.68930	532.241	19.29	0.5090	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			513.18930	564.441	19.29	0.4910	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			2,059.16020	1,955.221	18.05	0.9505	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			25.66020	27.421	18.05	0.0495	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			92.27960	107.126	17.26	0.1597	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,325.77960	1,234.926	17.26	0.8403	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,629.93080	2,725.293	24.82	0.9070	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			83.43080	73.093	24.82	0.0930	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			23.23480	24.527	18.24	0.0441	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			2,160.73480	2,056.326	18.24	0.9559	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			21.00530	22.195	18.31	0.0372	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,430.10530	2,325.395	18.31	0.9628	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			36.73790	40.102	17.54	0.0611	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			2,179.43790	2,076.702	17.54	0.9389	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			296.65320	332.965	17.96	0.3217	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1,011.35320	941.465	17.96	0.6783	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			2,134.77480	2,032.392	17.47	0.9341	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			40.07480	43.892	17.47	0.0659	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			1,095.40690	1,019.661	17.71	0.7123	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			250.70690	281.161	17.71	0.2877	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			668.75610	726.426	19.47	0.5128	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			633.45610	584.926	19.47	0.4872	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			29.41510	31.798	17.73	0.0494	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,334.11510	2,230.298	17.73	0.9506	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			672.04720	729.296	19.35	0.4972	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			692.24720	643.096	19.35	0.5028	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			41.07410	43.960	17.08	0.0609	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,360.67410	2,256.960	17.08	0.9391	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			2,202.59210	2,100.708	17.04	0.9231	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			52.99210	57.708	17.04	0.0769	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,190.15380	1,117.639	17.71	0.7073	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			290.55380	324.639	17.71	0.2927	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			796.77580	858.368	19.62	0.5244	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			676.37580	631.368	19.62	0.4756	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			395.98570	439.363	18.19	0.3562	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			1,025.58570	962.363	18.19	0.6438	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			3,137.34260	3,029.008	16.48	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			12.44260	11.008	16.48	0.0178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,856.79390	4,750.016	21.34	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			1.89390	2.016	21.34	0.0030	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,382.86940	1,307.260	17.48	0.7479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			247.96940	279.260	17.48	0.2521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			3,394.87590	3,286.900	17.32	0.9859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			9.97590	8.900	17.32	0.0141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			2,465.45910	2,361.005	16.62	0.9420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			40.55910	43.005	16.62	0.0580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			113.13190	127.362	16.90	0.1407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,848.03190	1,755.362	16.90	0.8593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,692.64950	3,584.989	18.29	0.9892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			7.74950	6.989	18.29	0.0108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			777.22930	837.483	19.39	0.4994	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			762.12930	715.483	19.39	0.5006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			3,454.38290	3,346.477	17.51	0.9867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			9.48290	8.477	17.51	0.0133	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			401.65880	445.839	18.07	0.3453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,106.55880	1,043.839	18.07	0.6547	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			331.41560	368.706	17.77	0.3053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,216.31560	1,146.706	17.77	0.6947	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,602.30620	1,519.785	17.13	0.8077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			167.40620	191.785	17.13	0.1923	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			638.53380	693.903	18.95	0.4501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			863.43380	811.903	18.95	0.5499	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,519.43380	1,439.395	17.26	0.7865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			194.53380	221.395	17.26	0.2135	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,839.55070	1,747.135	16.90	0.8577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			114.65070	129.135	16.90	0.1423	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			933.93640	999.252	19.85	0.5477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			668.83640	627.252	19.85	0.4523	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			759.20540	818.898	19.34	0.4934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			774.10540	726.898	19.34	0.5066	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			993.32400	1,060.346	20.01	0.5642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			638.22400	598.346	20.01	0.4358	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,739.50930	2,632.943	16.50	0.9635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			24.60930	24.943	16.50	0.0365	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,244.30270	2,142.740	16.72	0.9185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			59.40270	64.740	16.72	0.0815	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,701.33430	2,594.983	16.52	0.9609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			26.43430	26.983	16.52	0.0391	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,489.98260	1,410.863	17.31	0.7785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			205.08260	232.863	17.31	0.2215	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,229.08160	1,158.988	17.75	0.6990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			324.18160	360.988	17.75	0.3010	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,189.69900	2,275.319	22.65	0.7752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			294.59900	273.319	22.65	0.2248	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			1,129.68530	1,065.717	18.00	0.6636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			384.78530	427.717	18.00	0.3364	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,198.22930	2,283.933	22.67	0.7762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			293.12930	271.933	22.67	0.2238	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,335.74150	2,232.834	16.68	0.9290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			50.84150	54.834	16.68	0.0710	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,417.98420	1,341.193	17.42	0.7583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			233.08420	263.193	17.42	0.2417	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,554.63570	2,643.401	23.26	0.8133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			239.53570	221.401	23.26	0.1867	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			1,078.55710	1,017.063	18.16	0.6436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			423.65710	469.063	18.16	0.3564	0.00	0	108

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	15.46	Put		940.46150	1,005.969	19.86	0.5495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		665.36150	623.968	19.86	0.4505	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		1,789.67750	1,872.126	21.96	0.7220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		374.57750	350.126	21.96	0.2780	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		928.55640	873.907	18.70	0.5798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		563.65640	615.907	18.70	0.4202	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,237.77330	1,310.904	20.64	0.6238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		532.67330	498.904	20.64	0.3762	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		2,317.36880	2,214.713	16.69	0.9269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		52.46880	56.713	16.69	0.0731	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		1,184.82440	1,116.439	17.83	0.6838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		349.92440	388.439	17.83	0.3162	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,074.79550	1,143.993	20.23	0.5855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		599.69550	561.993	20.23	0.4145	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		2,136.06000	2,036.402	16.77	0.9047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		71.16000	78.402	16.77	0.0953	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		1,062.06180	1,001.299	18.22	0.6369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		437.16180	483.299	18.22	0.3631	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,416.91130	1,493.653	21.09	0.6603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		471.81130	441.653	21.09	0.3397	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		2,020.80240	1,923.584	16.82	0.8881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		85.90240	95.584	16.82	0.1119	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		1,095.27890	1,033.054	18.11	0.6503	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		410.37890	455.054	18.11	0.3497	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,318.77090	1,393.684	20.85	0.6409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		503.67090	471.683	20.85	0.3591	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		923.74820	869.328	18.71	0.5776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		568.84820	621.328	18.71	0.4224	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,180.11250	1,251.879	20.50	0.6108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		555.01250	519.879	20.50	0.3892	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,925.05820	1,830.220	16.86	0.8727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		100.15820	112.220	16.86	0.1273	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		918.96770	864.776	18.73	0.5755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		574.06770	626.776	18.73	0.4245	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,611.93180	1,691.881	21.55	0.6947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		416.83180	389.881	21.55	0.3053	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,640.87000	1,557.246	17.08	0.8171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		155.97000	179.246	17.08	0.1829	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,206.77110	2,292.555	22.68	0.7772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		291.67110	270.555	22.68	0.2228	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,657.04570	1,572.389	17.05	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		152.14570	174.389	17.05	0.1792	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		967.86180	911.374	18.55	0.5972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		522.96180	573.374	18.55	0.4028	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,004.03540	3,095.803	23.99	0.8499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		188.93540	173.803	23.99	0.1501	0.00	0	14,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,571.85480	1,490.228	17.18	0.8001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			176.95480	202.228	17.18	0.1999	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,138.69400	2,223.809	22.57	0.7692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			303.59400	281.809	22.57	0.2308	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			766.10020	719.268	19.38	0.5026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			771.20020	831.268	19.38	0.4974	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,318.51240	2,405.331	22.87	0.7897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			273.41240	253.332	22.87	0.2103	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,389.84480	1,313.998	17.47	0.7500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			244.94480	275.998	17.47	0.2500	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			790.37550	742.404	19.27	0.5147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			735.47550	794.404	19.27	0.4853	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,375.50160	3,471.593	24.82	0.8706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			160.40160	149.593	24.82	0.1294	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			794.49580	746.333	19.25	0.5167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			729.59580	788.333	19.25	0.4833	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			828.24850	778.442	19.10	0.5331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			683.34850	740.442	19.10	0.4669	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,096.42410	2,181.108	22.50	0.7640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			311.32410	289.108	22.50	0.2360	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,087.99730	2,172.596	22.48	0.7629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			312.89730	290.596	22.48	0.2371	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			2,198.99590	2,098.189	16.74	0.9129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			64.09590	70.189	16.74	0.0871	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,625.37840	1,542.194	17.10	0.8133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			160.47840	184.194	17.10	0.1867	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,773.30060	1,855.542	21.92	0.7196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			378.20060	353.542	21.92	0.2804	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			2,109.26910	2,010.139	16.78	0.9010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			74.36910	82.139	16.78	0.0990	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,379.22580	2,466.574	22.97	0.7961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			264.12580	244.573	22.97	0.2039	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,763.92180	1,673.895	16.94	0.8435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			129.02180	145.895	16.94	0.1565	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			1,013.95090	955.349	18.38	0.6169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			479.05090	527.349	18.38	0.3831	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,548.67140	1,627.640	21.40	0.6841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			433.57140	405.641	21.40	0.3159	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			966.74220	1,033.015	19.94	0.5569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			651.64220	611.015	19.94	0.4431	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			979.99830	1,046.645	19.97	0.5606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			644.89830	604.645	19.97	0.4394	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,805.77630	1,714.400	16.92	0.8515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			120.87630	136.400	16.92	0.1485	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,722.47550	1,633.865	16.96	0.8352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			137.57550	155.865	16.96	0.1648	0.00	0	4,000

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	14.20	Call		1,281.12010	1,209.097	17.66	0.7162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		296.22010	331.097	17.66	0.2838	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		802.80140	754.253	19.21	0.5208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		717.90140	776.253	19.21	0.4792	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		0.00000	1,855.483	16.85	0.8770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		0.00000	107.483	16.85	0.1230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		719.53660	675.173	19.59	0.4789	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		844.63660	907.173	19.59	0.5211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		0.00000	878.506	18.68	0.5819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		0.00000	610.506	18.68	0.4181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		0.00000	1,266.530	20.53	0.6141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		0.00000	514.530	20.53	0.3859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		715.78830	671.626	19.61	0.4770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		850.88830	913.626	19.61	0.5230	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		712.05610	668.100	19.63	0.4751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		857.15610	920.100	19.63	0.5249	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,446.09500	1,369.955	17.44	0.7563	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		243.49500	274.455	17.44	0.2437	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		15.73560	15.052	16.12	0.0234	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		3,008.33560	2,900.552	16.12	0.9766	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		503.82160	553.294	18.43	0.3852	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		1,040.32160	982.694	18.43	0.6148	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		1,284.18580	1,214.134	17.74	0.7046	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		327.68580	364.734	17.74	0.2954	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		934.82400	999.772	19.78	0.5367	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		711.32400	669.172	19.78	0.4633	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		63.88070	69.700	16.60	0.0846	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		2,270.38070	2,169.100	16.60	0.9154	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		70.26270	77.095	16.57	0.0912	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		2,234.66270	2,134.295	16.57	0.9088	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		1,381.99420	1,312.353	17.67	0.7042	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		362.09420	400.653	17.67	0.2958	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,084.31530	1,152.724	19.92	0.5485	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		744.21530	704.424	19.92	0.4515	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		2,342.65350	2,243.410	16.20	0.9088	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		72.75350	81.710	16.20	0.0912	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		149.37130	169.249	16.80	0.1598	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,929.27130	1,840.949	16.80	0.8402	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		624.98910	679.294	18.62	0.4114	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		1,054.88910	1,000.994	18.62	0.5886	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		63.77800	71.411	16.11	0.0820	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		2,413.67800	2,313.111	16.11	0.9180	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,474.90310	1,404.465	17.64	0.7047	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		393.20310	432.365	17.64	0.2953	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,231.99510	1,303.804	20.10	0.5585	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		773.69510	735.904	20.10	0.4415	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	31/05/2019	Foreign Exchange Option	13.14	Put			97.43290	113.413	16.03	0.1131	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,289.13290	2,195.513	16.03	0.8869	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,408.42450	2,312.066	15.78	0.9053	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			76.72450	89.966	15.78	0.0947	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			747.42800	806.593	18.84	0.4331	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			1,069.12800	1,018.693	18.84	0.5669	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			15.97250	14.033	14.22	0.0209	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			3,213.67250	3,101.933	14.22	0.9791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,199.00960	1,374.741	17.78	0.6839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,209.40960	495.341	17.78	0.3161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,193.62750	1,368.960	17.79	0.6821	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,214.02750	499.560	17.79	0.3179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			670.90840	91.204	15.51	0.0947	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,204.40160	1,380.538	17.77	0.6856	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,204.80160	491.138	17.77	0.3144	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			2,062.26200	1,234.524	18.15	0.6376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,332.66200	615.124	18.15	0.3624	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,437.49730	3,052.109	23.14	0.7770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			2,416.63570	1,616.035	17.33	0.7517	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			1,232.59740	516.654	17.84	0.3250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			2,172.19740	1,346.054	17.84	0.6750	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,087.51610	1,462.955	20.37	0.5801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			1,447.11610	712.355	20.37	0.4199	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			3,030.50840	2,340.604	15.51	0.9053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			1,630.28620	852.103	19.67	0.4843	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			2,474.87590	1,682.931	17.22	0.7685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			995.27590	313.531	17.22	0.2315	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,861.02020	1,199.063	19.78	0.5262	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			1,600.62020	828.463	19.78	0.4738	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			1,037.03570	346.636	17.33	0.2483	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			664.43240	88.000	15.47	0.0921	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,038.78970	1,405.765	20.24	0.5693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			1,478.38970	735.166	20.24	0.4307	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			2,504.37090	1,717.144	17.16	0.7768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			974.77090	297.744	17.16	0.2232	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,820.68620	1,152.703	19.67	0.5157	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			1,526.33560	770.975	20.06	0.4476	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			2,871.30940	2,145.445	16.01	0.8722	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			751.70940	136.045	16.01	0.1278	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,426.89100	713.857	18.48	0.3960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			1,966.49100	1,143.257	18.48	0.6040	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			3,044.03240	2,357.400	15.47	0.9079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			2,088.04640	1,259.756	18.07	0.6465	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			713.96650	114.002	15.78	0.1121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			2,943.56650	2,233.402	15.78	0.8879	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			3,202.38100	2,555.966	14.99	0.9346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			592.78100	56.566	14.99	0.0654	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,966.73560	1,321.575	20.06	0.5524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,834.90120	4,568.041	19.19	0.9900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			165.30120	8.641	19.19	0.0100	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			3,541.85740	2,987.983	14.01	0.9734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			462.25740	18.583	14.01	0.0266	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,308.44640	590.356	18.07	0.3535	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			837.09730	341.509	23.14	0.2230	0.00	0	8,203
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			612.75800	666.108	18.28	0.3772	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			1,264.25800	1,207.108	18.28	0.6228	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,332.19380	2,419.743	22.13	0.7129	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			483.69380	460.743	22.13	0.2871	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			863.68960	925.854	19.03	0.4506	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			1,081.18960	1,032.454	19.03	0.5494	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,556.29400	1,485.991	17.64	0.7055	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			418.79400	459.391	17.64	0.2945	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,369.33250	1,443.916	20.25	0.5672	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			796.83250	760.516	20.25	0.4328	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			83.53060	92.840	15.28	0.0949	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			2,471.03060	2,369.440	15.28	0.9051	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			115.90580	130.521	15.72	0.1218	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			2,319.30580	2,223.021	15.72	0.8782	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,720.35770	1,801.573	20.96	0.6241	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			677.75770	647.973	20.96	0.3759	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			2,120.16210	2,031.845	16.35	0.8378	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			172.76210	195.445	16.35	0.1622	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,515.69900	1,592.702	20.39	0.5735	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			828.99900	793.902	20.39	0.4265	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			86.98220	108.833	15.34	0.1020	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,540.28220	2,450.033	15.34	0.8980	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			991.18780	1,056.391	19.24	0.4654	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			1,104.48780	1,057.591	19.24	0.5346	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,649.98080	1,578.988	17.62	0.7071	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			446.68080	487.788	17.62	0.2929	0.00	0	250
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			132.78760	159.282	15.86	0.1349	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			2,348.08760	2,262.482	15.86	0.8651	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,672.92790	1,753.000	20.65	0.5918	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			802.22790	769.700	20.65	0.4082	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			550.11180	595.887	17.87	0.3285	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,549.41180	1,482.587	17.87	0.6715	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,733.98470	1,661.556	17.61	0.7089	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			470.68470	511.456	17.61	0.2911	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,666.65600	1,746.558	20.56	0.5813	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			849.95600	816.658	20.56	0.4187	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			93.44960	118.809	15.23	0.1055	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,606.74960	2,518.909	15.23	0.8945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,123.51560	1,190.417	19.43	0.4803	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			1,116.81560	1,070.517	19.43	0.5197	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			154.38450	185.020	15.86	0.1451	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			2,383.68450	2,301.020	15.86	0.8549	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			3,874.93740	3,977.371	24.22	0.7859	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			400.23740	389.271	24.22	0.2141	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,394.74820	3,490.945	23.20	0.7541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			471.94820	454.445	23.20	0.2459	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,534.80930	3,633.754	23.44	0.7630	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			452.00930	437.254	23.44	0.2370	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,879.77110	1,803.270	17.40	0.7340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			422.57110	459.770	17.40	0.2660	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,214.07570	1,166.240	19.18	0.5444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,046.87570	1,112.740	19.18	0.4556	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,570.51150	3,670.121	23.51	0.7651	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			447.71150	433.621	23.51	0.2349	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,992.89280	1,917.561	17.19	0.7605	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			355.69280	394.061	17.19	0.2395	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,167.24880	4,268.505	24.66	0.7944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			394.44880	382.005	24.66	0.2056	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,307.41470	2,226.240	16.17	0.8320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			200.21470	232.740	16.17	0.1680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,238.66370	3,333.994	22.99	0.7428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			495.86370	477.494	22.99	0.2572	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,847.80960	1,772.574	17.46	0.7266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			440.60960	479.074	17.46	0.2734	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,300.18990	2,219.176	16.19	0.8305	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			202.98990	235.676	16.19	0.1695	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,292.98830	2,212.133	16.21	0.8290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			205.78830	238.633	16.21	0.1710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			3,082.70400	2,983.751	14.11	0.9465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			35.50400	50.251	14.11	0.0535	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,356.76680	1,429.227	19.86	0.5195	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			1,033.96680	992.727	19.86	0.4805	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,956.39520	1,878.805	17.26	0.7517	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			379.19520	415.305	17.26	0.2483	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,358.11560	2,446.871	21.70	0.6625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			675.31560	650.371	21.70	0.3375	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,809.44660	4,696.118	17.47	0.9869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			12.24660	12.618	17.47	0.0131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			2,864.46360	2,957.402	22.45	0.7125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			561.66360	540.902	22.45	0.2875	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,509.45980	1,449.750	18.14	0.6396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			682.25980	736.250	18.14	0.3604	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,152.25710	1,219.386	19.42	0.4785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,149.45710	1,102.886	19.42	0.5215	0.00	0	30,000

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	15.56	Call			1,145.63450	1,099.241	19.44	0.5202	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,158.43450	1,225.741	19.44	0.4798	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			2,931.66660	3,025.073	22.55	0.7183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			548.86660	528.573	22.55	0.2817	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,803.81080	1,730.368	17.54	0.7161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			466.61080	506.868	17.54	0.2839	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,689.97310	2,781.616	22.20	0.6966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			597.17310	575.116	22.20	0.3034	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,730.42700	1,660.080	17.68	0.6981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			513.22700	556.580	17.68	0.3019	0.00	0	33,151
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,680.92060	2,590.426	15.16	0.8912	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			1,136.92230	1,092.210	19.57	0.5095	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,816.58070	1,744.080	17.58	0.7111	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			491.38070	533.180	17.58	0.2889	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			877.16830	844.982	20.67	0.4143	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,801.96830	1,884.082	20.67	0.5857	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			105.72060	129.526	15.16	0.1088	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,241.72230	1,311.310	19.57	0.4905	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			178.19270	209.356	15.91	0.1534	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			2,427.39270	2,344.256	15.91	0.8466	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,902.74690	1,830.175	17.59	0.7136	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			512.34690	554.376	17.59	0.2864	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			1,963.07800	2,046.588	20.91	0.5913	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			903.47800	872.388	20.91	0.4087	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			205.86710	241.742	16.07	0.1643	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,456.26710	2,377.542	16.07	0.8357	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,756.20010	2,670.954	15.30	0.8861	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			115.80010	145.154	15.30	0.1139	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,383.92990	1,455.755	19.83	0.5021	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			1,154.32990	1,111.555	19.83	0.4979	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,100.50720	2,184.795	21.11	0.5940	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			933.30720	903.495	21.11	0.4060	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			128.86910	159.338	15.42	0.1179	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,831.66910	2,748.038	15.42	0.8821	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,505.82540	1,579.177	20.05	0.5094	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			1,178.62540	1,137.877	20.05	0.4906	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,983.07500	1,911.666	17.62	0.7162	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			530.27500	572.966	17.62	0.2838	0.00	0	250
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			236.05070	273.593	16.23	0.1730	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,505.25070	2,428.693	16.23	0.8270	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,383.46020	2,309.633	16.65	0.7972	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			310.56020	350.633	16.65	0.2028	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,495.88460	2,583.718	21.71	0.6314	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			848.78460	822.718	21.71	0.3686	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			4,766.65770	4,874.510	25.48	0.7751	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,377.24760	1,446.983	19.78	0.4809	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	13/12/2019	Foreign Exchange Option	15.80	Call			1,297.48240	1,253.012	19.76	0.5213	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,364.58240	1,434.012	19.76	0.4787	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			499.55770	493.510	25.48	0.2249	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,883.02870	3,774.384	15.17	0.9590	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			40.12870	45.384	15.17	0.0410	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,293.81230	1,249.488	19.77	0.5202	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,370.91230	1,440.488	19.77	0.4798	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,290.14760	1,245.983	19.78	0.5191	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			2,069.52670	1,998.894	17.62	0.7192	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			547.92670	590.894	17.62	0.2808	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,244.45290	2,329.654	21.29	0.5961	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			966.05290	937.654	21.29	0.4039	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			143.14550	171.596	15.45	0.1205	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,914.74550	2,829.596	15.45	0.8795	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,641.48210	1,716.351	20.26	0.5168	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,203.08210	1,164.351	20.26	0.4832	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			269.49660	303.442	16.34	0.1804	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,555.39660	2,475.742	16.34	0.8196	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			299.54950	335.774	16.50	0.1878	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,597.84950	2,520.874	16.50	0.8122	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			328.16390	368.133	16.64	0.1944	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,643.16390	2,570.333	16.64	0.8056	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,606.75330	1,562.201	19.52	0.5672	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,301.65330	1,369.701	19.52	0.4328	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,614.44810	1,569.667	19.49	0.5693	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,289.34810	1,357.167	19.49	0.4307	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,610.59460	1,565.928	19.51	0.5683	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,295.49460	1,363.428	19.51	0.4317	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			359.40750	399.671	16.75	0.2001	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,691.10750	2,619.071	16.75	0.7999	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			389.86150	427.485	16.82	0.2051	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,729.56150	2,655.285	16.82	0.7949	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			422.01480	461.456	16.95	0.2101	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,784.91480	2,712.956	16.95	0.7899	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,029.18200	1,982.121	18.90	0.6354	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,064.78200	1,129.021	18.90	0.3646	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,024.71190	1,977.862	18.91	0.6343	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,070.31190	1,134.762	18.91	0.3657	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,020.24700	1,973.615	18.93	0.6333	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,075.84700	1,140.515	18.93	0.3667	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,200.71680	1,267.518	19.17	0.3775	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,054.11680	2,010.218	19.17	0.6225	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,181.79360	2,139.388	19.14	0.6329	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,205.19360	1,272.688	19.14	0.3671	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,177.61050	2,135.393	19.15	0.6319	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,211.01050	1,278.693	19.15	0.3681	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	14/09/2020	Foreign Exchange Option	15.34	Call			2,185.98880	2,143.387	19.12	0.6338	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,199.38880	1,266.687	19.12	0.3662	0.00	0	0
Total \$ / R Option												386,011.22	2,400	8,679,697
Total \$ / R												875,883,557.82	61,159	9,757,404
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.89410		14.99970			0.0000	0.00	0	337
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			15.07800		15.18490			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.24940		15.35960			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.43350		15.54720			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.61900		15.73290			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			95,703.63850	103,081.511	21.59	0.6940	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			28,673.63850	25,491.511	21.59	0.3060	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			42,653.59290	38,125.280	20.38	0.4241	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			62,683.59290	68,715.280	20.38	0.5759	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			42,296.18340	37,800.381	20.40	0.4213	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			63,326.18340	69,390.382	20.40	0.5787	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			43,013.87720	38,453.160	20.35	0.4270	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			62,043.87720	68,043.160	20.35	0.5730	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			24,194.40030	27,276.074	17.46	0.2479	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			138,984.48030	131,399.808	17.47	0.7500	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			24,494.48030	27,599.808	17.47	0.2500	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			140,386.69900	132,754.753	17.45	0.7541	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			23,896.69900	26,954.753	17.45	0.2459	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			139,684.40030	132,076.074	17.46	0.7521	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			144,211.27970	137,474.109	17.78	0.6839	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			45,251.27970	49,534.109	17.78	0.3161	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			143,610.33760	136,896.039	17.79	0.6821	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			45,650.33760	49,956.039	17.79	0.3179	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			144,813.81690	138,053.761	17.77	0.6856	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			44,853.81690	49,113.761	17.77	0.3144	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			152,544.17740	146,460.365	18.10	0.6441	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			66,824.17740	72,110.365	18.10	0.3559	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			152,006.96000	145,949.366	18.11	0.6426	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			67,286.96000	72,599.366	18.11	0.3574	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			151,471.45670	145,460.732	18.13	0.6411	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			67,751.45670	73,110.732	18.13	0.3589	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			216,127.64940	209,252.969	17.30	0.7495	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			43,837.64940	48,352.968	17.30	0.2505	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			215,529.19830	208,666.934	17.32	0.7481	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			44,239.19830	48,766.934	17.32	0.2519	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			214,932.71870	208,083.329	17.34	0.7467	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			44,642.71870	49,183.329	17.34	0.2533	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 MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	347
£ / R	On	15/10/2018	Foreign Exchange Future			19.34710		19.44820			0.0000	0.00	0	48
£ / R	On	14/12/2018	Foreign Exchange Future			19.55400		19.65780			0.0000	9,855,216.00	504	439,892
£ / R	On	18/03/2019	Foreign Exchange Future			19.89360		19.99860			0.0000	0.00	0	6,644
£ / R	On	14/06/2019	Foreign Exchange Future			20.21010		20.32020			0.0000	0.00	0	5,856
£ / R	On	16/09/2019	Foreign Exchange Future			20.55640		20.67110			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			20.90510		21.02120			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			21.28780		21.40400			0.0000	0.00	0	0
Total £ / R Future												9,855,216.00	504	462,803
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Put			78.88190	87.986	19.62	0.2860	0.00	0	0
£ / R	On	15/10/2018	Foreign Exchange Option	19.08	Call			447.08190	355.086	19.62	0.7140	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			0.00000	481.288	18.20	0.4178	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			0.00000	735.288	18.20	0.5822	147,057.60	200	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			0.00000	1,639.413	20.01	0.7870	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			0.00000	193.413	20.01	0.2130	77,365.00	400	400
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,647.61990	1,552.779	17.88	0.8508	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			109.81990	118.779	17.88	0.1492	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,639.18070	1,544.456	17.88	0.8491	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			111.38070	120.456	17.88	0.1509	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,656.07600	1,561.120	17.88	0.8525	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			108.27600	117.120	17.88	0.1475	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			1,930.59240	2,000.332	19.28	0.6994	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			489.19240	453.932	19.28	0.3006	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			959.00110	1,007.615	18.11	0.4938	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			957.60110	901.215	18.11	0.5062	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,980.37860	1,894.987	17.61	0.7793	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			291.77860	311.387	17.61	0.2207	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,995.57480	1,909.948	17.61	0.7821	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			286.97480	306.348	17.61	0.2179	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2,222.26130	2,133.336	17.63	0.8200	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			223.66130	239.736	17.63	0.1800	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,987.96950	1,902.462	17.61	0.7807	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			289.36950	308.862	17.61	0.2193	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,185.96440	2,101.893	17.91	0.7341	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			495.76440	521.793	17.91	0.2659	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,179.02270	2,095.075	17.91	0.7329	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			498.82270	524.976	17.91	0.2671	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,192.91340	2,108.719	17.91	0.7353	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			492.71340	518.619	17.91	0.2647	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,493.30840	2,407.875	18.13	0.7216	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			652.20840	681.475	18.13	0.2784	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,506.58730	2,420.915	18.12	0.7237	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			645.48730	674.516	18.12	0.2763	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,499.93890	2,414.393	18.12	0.7227	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			648.83890	677.993	18.12	0.2773	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,237.14230	2,166.183	18.69	0.6291	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,175.94230	1,221.083	18.69	0.3709	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,231.93560	2,161.096	18.70	0.6282	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,180.73560	1,225.996	18.70	0.3718	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,242.35090	2,171.280	18.69	0.6300	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,171.15090	1,216.180	18.69	0.3700	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,382.47500	1,429.194	19.03	0.3728	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,491.27650	2,422.038	19.03	0.6264	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,387.27650	1,434.238	19.03	0.3736	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,486.07730	2,417.092	19.04	0.6256	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,392.07730	1,439.292	19.04	0.3744	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,496.47500	2,426.994	19.03	0.6272	0.00	0	0
Total £ / R Option												224,422.60	600	2,100
Total £ / R												10,079,638.60	1,104	464,903
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13225		0.13324			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13498		0.13599			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13756		0.13861			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			1,344.35700	1,262.183	17.00	0.9163	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			20.05700	37.683	17.00	0.0837	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			600.78580	571.742	20.26	0.5955	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			276.48580	347.242	20.26	0.4045	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,333.20490	2,234.921	22.01	0.9780	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			8.90490	10.421	22.01	0.0220	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,809.00030	1,738.848	22.85	0.8033	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			209.90030	240.348	22.85	0.1967	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,121.86690	1,080.203	23.07	0.6265	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			522.76690	581.703	23.07	0.3735	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,660.57580	2,570.537	22.64	0.9252	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			61.47580	72.037	22.64	0.0748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,306.93480	1,283.173	19.40	0.6677	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			446.33480	527.073	19.40	0.3323	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			863.01850	858.871	21.41	0.4955	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,002.41850	1,102.771	21.41	0.5045	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,979.39650	1,911.423	16.93	0.8528	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			118.79650	155.323	16.93	0.1472	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/10/2018	Foreign Exchange Future			16.95930		17.07770			0.0000	0.00	0	34
€ / R	On	14/12/2018	Foreign Exchange Future			17.17610		17.29740			0.0000	9,223,565.70	537	110,475
€ / R	On	18/03/2019	Foreign Exchange Future			17.53780		17.66130			0.0000	438,445.00	25	36,671
€ / R	On	14/06/2019	Foreign Exchange Future			17.88040		18.00930			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			18.12630		18.25780			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			18.25970		18.39320			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.58270		18.71890			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			19.02930		19.17190			0.0000	0.00	0	0
Total € / R Future												9,662,010.70	562	159,270
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			634.89270	739.123	23.05	0.9183	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			32.59270	18.423	23.05	0.0817	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			932.76780	1,017.003	19.94	0.6692	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			337.47670	300.697	19.97	0.3286	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			940.07670	1,024.596	19.97	0.6714	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			342.87750	305.528	19.92	0.3330	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			925.47750	1,009.428	19.92	0.6670	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			340.16780	303.103	19.94	0.3308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			981.05730	918.074	17.60	0.5638	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			649.75730	710.274	17.60	0.4362	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,315.95750	2,418.406	21.17	0.7707	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,167.74820	2,055.672	15.96	0.8772	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			106.44820	117.872	15.96	0.1228	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,718.06680	1,621.596	16.11	0.7973	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			196.76680	223.796	16.11	0.2027	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,710.47890	1,614.229	16.12	0.7955	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			327.25750	306.206	21.17	0.2293	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			165.04670	189.040	15.99	0.1789	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			199.17890	226.429	16.12	0.2045	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,725.67150	1,628.980	16.10	0.7990	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			194.37150	221.180	16.10	0.2010	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,826.34670	1,726.840	15.99	0.8211	0.00	0	650
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,617.48680	1,535.331	16.57	0.6894	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			478.18680	524.931	16.57	0.3106	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,611.30290	1,529.396	16.57	0.6878	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			482.00290	528.996	16.57	0.3122	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,623.68890	1,541.285	16.56	0.6910	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			474.38890	520.885	16.56	0.3090	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			251.87510	278.078	15.89	0.1804	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,479.67510	2,374.378	15.89	0.8196	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,169.24970	2,268.608	19.86	0.6369	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			777.04970	744.908	19.86	0.3631	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,318.08980	2,215.965	15.93	0.7947	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			300.28980	329.665	15.93	0.2053	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,798.35510	1,716.974	16.57	0.6890	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			550.55510	600.674	16.57	0.3110	0.00	0	31,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			907.08630	977.183	17.36	0.4029	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,525.70860	1,462.490	17.37	0.5958	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			912.50860	982.790	17.37	0.4042	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,521.14610	1,458.113	17.39	0.5944	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			917.94610	988.413	17.39	0.4056	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,530.28630	1,466.883	17.36	0.5971	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,740.95040	1,677.794	17.42	0.6015	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,042.05040	1,115.094	17.42	0.3985	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,736.49310	1,673.487	17.43	0.6003	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,047.59310	1,120.787	17.43	0.3997	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,745.42910	1,682.107	17.41	0.6026	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,036.52910	1,109.407	17.41	0.3974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,944.16390	1,880.716	17.67	0.5984	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,232.26390	1,311.416	17.67	0.4016	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,939.86620	1,876.542	17.68	0.5974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,237.96620	1,317.242	17.68	0.4026	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,948.48230	1,884.902	17.65	0.5994	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,226.58230	1,305.602	17.65	0.4006	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												9,662,010.70	562	254,906
AUS / R	On	14/12/2018	Foreign Exchange Future			10.54650		10.60870			0.0000	1,550,335.50	147	36,597
AUS / R	On	18/03/2019	Foreign Exchange Future			10.69070		10.75470			0.0000	1,069,070.00	100	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.83100		10.89770			0.0000	0.00	0	4,929
AUS / R	On	16/09/2019	Foreign Exchange Future			10.98500		11.05430			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			11.14090		11.21160			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			11.31390		11.38320			0.0000	0.00	0	0
Total AUS / R Future												2,619,405.50	247	41,946
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			65.03000	55.470	17.86	0.1404	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			936.33000	988.970	17.86	0.8596	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			63.92210	54.503	17.89	0.1382	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			945.22210	998.003	17.89	0.8618	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			66.15740	56.454	17.84	0.1426	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			927.45740	979.954	17.84	0.8574	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			633.62950	592.162	14.36	0.6511	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			228.92950	251.462	14.36	0.3489	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			627.59260	586.386	14.37	0.6472	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			232.89260	255.686	14.37	0.3528	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			621.59440	580.652	14.39	0.6433	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			236.89440	259.952	14.39	0.3567	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			495.39470	467.527	15.39	0.4738	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			607.69470	646.527	15.39	0.5262	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			491.59660	463.926	15.41	0.4710	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			613.89660	652.926	15.41	0.5290	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			499.22110	471.155	15.38	0.4766	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			601.52110	640.155	15.38	0.5234	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			487.29010	519.264	15.02	0.4124	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			786.64630	749.529	15.03	0.5851	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			492.34630	524.529	15.03	0.4149	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			781.72980	744.826	15.05	0.5826	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			497.42980	529.826	15.05	0.4174	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			791.59010	754.264	15.02	0.5876	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			904.64910	867.498	15.43	0.5870	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			583.04910	616.598	15.43	0.4130	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			899.86900	862.899	15.45	0.5848	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			588.26900	621.999	15.45	0.4152	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			895.11240	858.324	15.46	0.5827	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			593.51240	627.424	15.46	0.4173	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			693.83040	728.632	15.82	0.4169	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			1,016.27740	981.496	15.80	0.5868	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			683.07740	717.596	15.80	0.4132	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			1,011.64350	977.004	15.81	0.5849	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			688.44350	723.104	15.81	0.4151	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			1,007.03040	972.532	15.82	0.5831	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,619,405.50	247	41,946
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.49850		11.57650			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.66110		11.73910			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.80930		11.89050			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.82700		11.90710			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.98590		12.06810			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			12.14770		12.22960			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			2,099.61600	2,021.341	19.43	0.9913	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.11600	2.841	19.43	0.0087	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			2,089.65780	2,011.380	19.37	0.9911	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			3.15780	2.880	19.37	0.0089	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			2,109.57480	2,031.302	19.49	0.9914	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.07480	2.802	19.49	0.0086	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			1,114.72180	1,050.700	14.75	0.8162	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			105.62180	119.600	14.75	0.1838	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			1,106.75310	1,042.931	14.76	0.8136	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			107.65310	121.831	14.76	0.1864	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			1,122.71660	1,058.501	14.75	0.8188	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			103.61660	117.401	14.75	0.1812	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,278.42180	1,215.095	15.23	0.7828	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			177.92180	195.795	15.23	0.2172	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	14/06/2019	Foreign Exchange Option	10.80	Call			1,270.95520	1,207.824	15.24	0.7806	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			180.45520	198.524	15.24	0.2194	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,263.51610	1,200.578	15.24	0.7783	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			183.01610	201.278	15.24	0.2217	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			1,005.94810	960.321	15.97	0.6280	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			478.84810	513.321	15.97	0.3720	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			1,000.70140	955.287	15.98	0.6258	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			483.60140	518.287	15.98	0.3742	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			995.47960	950.278	16.00	0.6236	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			488.37960	523.278	16.00	0.3764	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			1,115.13720	1,070.644	16.29	0.6190	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			587.03720	624.744	16.29	0.3810	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			1,110.16320	1,065.843	16.31	0.6171	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			592.06320	629.943	16.31	0.3829	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			1,120.13790	1,075.462	16.28	0.6209	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			582.03790	619.562	16.28	0.3791	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,226.95770	1,185.101	16.50	0.6153	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			687.35770	727.401	16.50	0.3847	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,222.16610	1,180.459	16.52	0.6136	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			692.56610	732.759	16.52	0.3864	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,231.76870	1,189.762	16.49	0.6170	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			682.16870	722.062	16.49	0.3830	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			697.59640		697.57040			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			15.07410		15.19420			0.0000	1,507,410.00	100	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.40950		15.53140			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.72550		15.85370			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			16.07500		16.20720			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			16.36570		16.49870			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			17.07570		17.20740			0.0000	0.00	0	0
Total CHF / R Future												1,507,410.00	100	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			2,009.77520	1,889.287	19.12	0.9520	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			25.57520	25.187	19.12	0.0480	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,999.98520	1,879.502	19.06	0.9515	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			25.78520	25.402	19.06	0.0485	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			2,019.56730	1,899.075	19.17	0.9525	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			25.36730	24.975	19.17	0.0475	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,344.31750	1,252.293	17.50	0.7240	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	18/03/2019	Foreign Exchange Option	14.48	Put			292.91750	322.793	17.50	0.2760	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,358.45260	1,265.978	17.50	0.7280	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			287.05260	316.478	17.50	0.2720	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,351.37640	1,259.126	17.50	0.7260	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			289.97640	319.626	17.50	0.2740	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,553.52410	1,467.337	17.63	0.6994	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			429.82410	471.837	17.63	0.3006	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,547.01630	1,461.078	17.63	0.6978	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			433.31630	475.578	17.63	0.3022	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,560.04990	1,473.614	17.62	0.7011	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			426.34990	468.114	17.62	0.2989	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,395.97970	1,336.477	18.51	0.5890	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			878.77970	951.477	18.51	0.4110	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,391.39550	1,332.101	18.52	0.5876	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			884.19550	957.101	18.52	0.4124	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,400.58580	1,340.874	18.50	0.5904	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			873.38580	945.874	18.50	0.4096	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,570.53030	1,515.773	18.58	0.5903	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,021.83030	1,100.073	18.58	0.4097	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,566.12530	1,511.550	18.59	0.5891	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,027.42530	1,105.850	18.59	0.4109	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,561.73450	1,507.340	18.60	0.5879	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,033.03450	1,111.641	18.60	0.4121	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,815.73560	1,767.790	19.09	0.5910	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,238.33560	1,322.090	19.09	0.4090	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,811.41600	1,763.570	19.10	0.5899	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,244.01600	1,327.870	19.10	0.4101	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,820.06710	1,772.022	19.08	0.5920	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,232.66710	1,316.322	19.08	0.4080	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,507,410.00	100	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.13970		2.15000			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.15660		2.16660			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.17460		2.18560			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			37.85330	39.385	17.93	0.0552	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,441.68070	2,340.675	17.70	0.9390	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			41.68070	43.675	17.70	0.0610	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,345.90870	2,245.433	17.47	0.9326	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			45.90870	48.433	17.47	0.0674	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,537.85330	2,436.385	17.93	0.9448	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			586.92230	621.717	16.35	0.3655	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,296.06680	1,232.790	16.42	0.6175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			630.06680	666.790	16.42	0.3825	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,411.57690	1,344.460	16.29	0.6515	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			545.57690	578.460	16.29	0.3485	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,352.92230	1,287.716	16.35	0.6345	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,427.40850	2,337.804	16.16	0.7795	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			371.40850	391.804	16.16	0.2205	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,349.79740	2,264.601	16.16	0.7681	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			393.79740	418.601	16.16	0.2319	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,506.03370	2,412.246	16.16	0.7906	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			350.03370	366.246	16.16	0.2094	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
CURRENCO	On	06/11/2018	Foreign Exchange Future			371.00370		404.81270			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			2.32330		2.34010			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.37370		2.39120			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.42250		2.44010			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.46710		2.48520			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.62020		2.63790			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.69580		2.71360			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			2,536.37970	2,384.769	17.09	0.9322	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			35.37970	51.769	17.09	0.0678	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,438.61390	2,291.906	17.01	0.9241	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			37.61390	58.906	17.01	0.0759	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,634.33430	2,478.397	17.17	0.9396	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			33.33430	45.397	17.17	0.0604	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			464.75680	514.888	16.03	0.3031	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,913.04750	1,781.459	15.93	0.7266	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			401.04750	444.459	15.93	0.2734	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,844.12590	1,714.768	15.96	0.7120	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			432.12590	477.768	15.96	0.2880	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,776.75680	1,651.888	16.03	0.6969	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			264.18050	285.526	16.12	0.1588	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			3,182.29960	3,027.138	16.06	0.8334	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			281.29960	302.138	16.06	0.1666	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			3,100.27010	2,948.989	16.08	0.8242	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			299.27010	323.989	16.08	0.1758	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,265.18050	3,110.526	16.12	0.8412	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			2,059.65660	1,964.347	17.12	0.5984	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,207.65660	1,293.347	17.12	0.4016	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			2,164.77510	2,061.536	16.99	0.6182	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,112.77510	1,190.536	16.99	0.3818	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			2,111.68670	2,012.399	17.05	0.6083	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,159.68670	1,241.399	17.05	0.3917	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,530.10660	2,436.792	18.02	0.6013	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,551.10660	1,634.792	18.02	0.3987	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,482.44040	2,390.363	18.08	0.5935	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,603.44040	1,688.363	18.08	0.4065	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,578.64670	2,484.071	17.97	0.6092	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,499.64670	1,582.071	17.97	0.3908	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,916.75910	2,822.478	18.30	0.6082	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,780.75910	1,864.478	18.30	0.3918	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,869.38480	2,776.519	18.35	0.6014	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,833.38480	1,918.519	18.35	0.3986	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,822.75460	2,731.307	18.40	0.5947	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,886.75460	1,973.307	18.40	0.4053	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			1.90310		1.91700			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.92860		1.94270			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.95270		1.96730			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			3,479.11620	3,340.906	21.44	0.9844	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			9.11620	9.906	21.44	0.0156	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,379.88690	3,241.882	21.12	0.9829	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			9.88690	10.882	21.12	0.0171	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,578.41050	3,440.022	21.77	0.9859	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			8.41050	9.022	21.77	0.0141	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,835.76090	1,730.067	17.66	0.7569	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			308.76090	344.067	17.66	0.2431	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,764.90460	1,662.237	17.74	0.7410	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			337.90460	376.237	17.74	0.2590	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,908.34340	1,799.721	17.58	0.7725	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			281.34340	313.721	17.58	0.2275	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,404.53710	2,288.368	17.35	0.7876	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			331.53710	361.368	17.35	0.2124	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,331.32670	2,218.028	17.42	0.7752	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			358.32670	391.028	17.42	0.2248	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,479.12430	2,360.198	17.28	0.7998	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			306.12430	333.198	17.28	0.2002	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14640		0.14700			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14500		0.14700			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14530		0.14690			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			1.80920		1.82200			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.83950		1.85250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.86820		1.88170			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.61000		9.66580			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.73970		9.79630			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86580		9.92450			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.00590		10.06730			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.53560		10.59480			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.70360		10.76290			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			766.78800	716.208	14.95	0.8823	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			30.98800	36.208	14.95	0.1177	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			758.08350	707.652	14.96	0.8786	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			32.28350	37.652	14.96	0.1214	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			775.53320	724.807	14.93	0.8859	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			29.73320	34.807	14.93	0.1141	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			530.79880	497.179	15.29	0.6007	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			274.49880	297.479	15.29	0.3993	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			541.82520	507.719	15.26	0.6088	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			265.52520	288.019	15.26	0.3912	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			536.29170	502.429	15.28	0.6048	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			269.99170	292.729	15.28	0.3952	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			522.07460	494.976	16.05	0.5099	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			517.57460	549.176	16.05	0.4901	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			517.91580	490.999	16.06	0.5069	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			523.41580	555.199	16.06	0.4931	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			526.26780	498.982	16.03	0.5129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			511.76780	543.182	16.03	0.4871	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			727.06080	694.979	16.03	0.5709	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			509.76080	539.079	16.03	0.4291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			722.34290	690.450	16.04	0.5684	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			515.04290	544.550	16.04	0.4316	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			731.80260	699.536	16.01	0.5735	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			504.50260	533.636	16.01	0.4265	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			887.01580	857.746	16.86	0.5748	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			642.21580	672.146	16.86	0.4252	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			882.44610	853.318	16.87	0.5727	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			647.64610	677.718	16.87	0.4273	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			891.61250	862.192	16.85	0.5769	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			636.81250	666.592	16.85	0.4231	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			989.42550	960.514	17.10	0.5741	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			746.52550	776.914	17.10	0.4259	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			984.94770	956.179	17.11	0.5723	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			752.04770	782.579	17.11	0.4277	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			993.91800	964.874	17.08	0.5759	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			741.01800	771.274	17.08	0.4241	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			1.36330		1.37520			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.37360		1.38560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.38350		1.39570			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			1,152.00000	1,033.000		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			1,052.00000	933.000		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			1,252.00000	1,133.000		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			456.00000	336.000		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			356.00000	236.000		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			556.00000	436.000		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			757.00000	635.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			657.00000	535.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			857.00000	735.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.31290		1.31050			0.0000	0.00	0	30
Total QUANTO £/\$ Future									0.00	0	30
Total QUANTO £/\$									0.00	0	30
QUANTO €On 14/12/2018 Foreign Exchange Future			1.15320		1.15320			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.16310		1.16310			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.17250		1.17250			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	40
Total QUANTO € / \$									0.00	0	40
SGD / R On 14/12/2018 Foreign Exchange Future			10.75990		10.84400			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.91560		11.00140			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.06410		11.15280			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			1,480.53780	1,396.786	16.67	0.9765	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			6.53780	6.886	16.67	0.0235	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,470.63220	1,386.904	16.61	0.9761	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			6.63220	7.004	16.61	0.0239	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,490.44520	1,406.670	16.74	0.9769	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			6.44520	6.770	16.74	0.0231	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			840.25720	778.374	15.36	0.7203	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			178.85720	202.774	15.36	0.2797	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			833.30810	771.699	15.36	0.7170	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			181.90810	206.099	15.36	0.2830	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			847.24080	785.099	15.35	0.7235	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			175.84080	199.499	15.35	0.2765	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			140.64050	158.002	15.27	0.1931	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,285.51840	1,214.557	15.28	0.8046	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			142.71840	160.457	15.28	0.1954	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,301.38280	1,229.672	15.26	0.8091	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			138.58280	155.572	15.26	0.1909	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,293.44050	1,222.102	15.27	0.8069	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			2.33150		2.34200			0.0000	0.00	0	12,000
TRY / R On 18/03/2019 Foreign Exchange Future			2.20410		2.21200			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.08540		2.08970			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 TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			6.40230	7.251	33.87	0.0539	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			634.40230	645.751	33.87	0.9461	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			6.39990	7.403	34.38	0.0542	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			644.39990	655.903	34.38	0.9458	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.40700	7.101	33.36	0.0535	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			624.40700	635.601	33.36	0.9465	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			25.91140	24.606	26.97	0.1338	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			543.91140	550.506	26.97	0.8662	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			25.14590	23.871	27.05	0.1302	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			553.14590	559.771	27.05	0.8698	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			26.70360	25.368	26.90	0.1374	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			534.70360	541.268	26.90	0.8626	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.86130	2.836	28.61	0.0172	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,443.16130	1,447.436	28.61	0.9828	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.76800	2.744	28.61	0.0167	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,453.06800	1,457.344	28.61	0.9833	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.95770	2.932	28.61	0.0178	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,433.25770	1,437.532	28.61	0.9822	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			1.13510		1.17640			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.09180		1.13010			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.04530		1.08030			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												899 141 588.80	60,172	1,790,952
Total Options												610 433.82	3,000	8,777,433
Grand Total:												899,752,022.62	63,172	10,568,385