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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2018

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			14.46000		14.63510			0.0000	0.00	0	0
\$ / R On 15/10/2018 Foreign Exchange Future			14.45680		14.63510			0.0000	0.00	0	4,314
\$ / R On 17/10/2018 Foreign Exchange Future			14.45680		14.63340			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.46050		14.63720			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.46590		14.64300			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.47160		14.64870			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.47910		14.65640			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.48100		14.65830			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.48290		14.66020			0.0000	0.00	0	4,209
\$ / R On 01/11/2018 Foreign Exchange Future			14.48480		14.66210			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.48670		14.66400			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.49240		14.66980			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.50750		14.68510			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.51130		14.68900			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.51320		14.69090			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.51890		14.69670			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.52080		14.69860			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.52460		14.70250			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.52650		14.70440			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.53780		14.71600			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.53970		14.71790			0.0000	203,555.80	14	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			14.54920		14.72750			0.0000	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Future			14.55110		14.72950			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			14.56060		14.73910			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.56250		14.74100			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.56620		14.74490			0.0000	625,603,723.80	42,949	875,298
\$ / R	On	20/12/2018	Foreign Exchange Future			14.57760		14.75640			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.57950		14.75840			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.59850		14.77760			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.60230		14.78140			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.63270		14.81210			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.65500		14.83500			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.65690		14.83690			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.68110		14.86170			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.70910		14.89030			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.74260		14.92470			0.0000	54,385,451.40	3,689	50,281
\$ / R	On	27/03/2019	Foreign Exchange Future			14.75940		14.94190			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.76310		14.94570			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.77060		14.95330			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.82290		15.00710			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.88090		15.06710			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.88650		15.07290			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.90710		15.09410			0.0000	149,071.00	10	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			14.91840		15.10570			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.93340		15.12120			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.93900		15.12700			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.94270		15.13080			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.99540		15.18490			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.99730		15.18680			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			15.02000		15.21000			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			15.05220		15.24270			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			15.05780		15.24850			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			15.06350		15.25430			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.08430		15.27550			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.11080		15.30250			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.11450		15.30640			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.17240		15.36520			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.23310		15.42630			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.23940		15.43260			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.26240		15.45580			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.30010		15.49380			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.30430		15.49800			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.36500		15.55910			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.42980		15.62450			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.45910		15.65400			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.49470		15.68990			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.55120		15.74680			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			15.62240		15.81850			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.64330		15.83960			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.73960		15.93650			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.84000		16.03770			0.0000	0.00	0	0
Total \$ / R Future												680,341,802.00	46,662	1,098,794
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Put			0.00000	0.000	12.85	0.0000	0.00	0	0
\$ / R	On	12/10/2018	Foreign Exchange Option	13.51	Call			1,125.10000	950.000	12.85	1.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			354.28900	506.841	20.63	0.9657	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			29.38900	3.641	20.63	0.0343	0.00	0	314
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			927.81200	1,103.401	27.91	0.9981	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			2.91200	0.201	27.91	0.0019	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			41.15250	5.539	19.47	0.0520	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			286.05250	428.739	19.47	0.9480	0.00	0	314
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.38930	0.537	25.77	0.0040	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,283.78930	1,107.337	25.77	0.9960	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			113.30140	173.498	19.12	0.5358	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			250.50140	133.998	19.12	0.4642	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			17.75100	33.581	18.84	0.1433	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			660.75100	499.481	18.84	0.8567	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,445.02720	1,267.209	22.80	0.9928	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			2.02720	1.308	22.80	0.0072	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			152.52050	225.277	19.81	0.5061	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			311.22050	206.877	19.81	0.4939	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			527.23450	658.300	21.70	0.7929	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			123.63450	77.400	21.70	0.2071	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			219.20280	302.706	19.88	0.5465	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			307.50280	213.706	19.88	0.4535	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,663.52830	1,487.295	22.42	0.9837	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			3.32830	4.395	22.42	0.0163	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			33.15900	54.766	18.14	0.1682	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			763.35900	607.666	18.14	0.8318	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			510.60960	382.016	19.00	0.6538	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			387.68500	278.763	19.51	0.5354	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			23.11060	32.853	17.79	0.1131	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			883.31060	715.754	17.79	0.8869	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,363.14690	2,538.905	27.93	0.9938	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			3.34690	1.805	27.93	0.0062	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			183.45810	122.304	21.19	0.2867	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,819.27210	1,992.106	26.07	0.9835	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			9.47210	5.006	26.07	0.0165	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			449.65000	330.197	19.24	0.5979	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			129.45000	187.297	19.24	0.4021	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			167.48500	235.863	19.51	0.4646	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			151.91280	99.539	21.61	0.2419	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			729.04770	576.141	18.25	0.8124	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			38.84770	63.241	18.25	0.1876	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			171.62650	241.069	19.53	0.4708	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Call			381.82650	273.969	19.53	0.5292	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			423.25810	539.404	21.19	0.7133	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			100.40960	149.115	19.00	0.3462	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			278.54640	373.334	20.32	0.6002	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			268.74640	186.234	20.32	0.3998	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			209.96900	141.821	20.89	0.3231	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			369.76900	478.921	20.89	0.6769	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			501.71280	626.639	21.61	0.7581	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.19010	2.831	23.00	0.0105	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,854.29010	1,677.630	23.00	0.9895	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			401.81840	512.203	21.07	0.6790	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			215.81840	148.903	21.07	0.3210	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			909.76110	1,059.208	23.28	0.8816	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			73.76110	45.908	23.28	0.1184	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.20010	0.248	25.01	0.0010	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,770.00010	2,592.648	25.01	0.9990	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			847.94320	689.258	17.87	0.8405	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			38.14320	56.858	17.87	0.1595	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,148.71840	2,322.358	26.02	0.9857	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			8.51840	4.758	26.02	0.0143	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			454.21190	559.737	20.53	0.6423	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			279.31190	207.237	20.53	0.3577	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			892.35430	1,030.018	22.40	0.8088	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			141.35430	101.318	22.40	0.1912	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			543.52590	426.572	19.02	0.5924	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			194.52590	255.272	19.02	0.4076	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			262.74500	336.242	19.36	0.4830	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			451.74500	347.542	19.36	0.5170	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			380.79960	475.521	20.09	0.5778	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			351.69960	268.721	20.09	0.4222	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			286.96750	216.360	20.65	0.3561	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			486.06750	593.160	20.65	0.6439	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			8.70140	14.794	17.95	0.0439	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,479.60140	1,307.994	17.95	0.9561	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			783.35620	641.759	18.30	0.7465	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			92.45620	128.559	18.30	0.2535	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			392.56120	488.797	20.16	0.5860	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			343.46120	261.997	20.16	0.4140	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.49290	0.456	23.96	0.0015	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			3,021.39290	2,843.656	23.96	0.9985	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,860.97800	3,683.277	27.44	0.9998	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.07800	0.077	27.44	0.0002	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			460.89280	563.803	20.22	0.6189	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			317.59280	242.703	20.22	0.3811	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			509.73170	617.073	20.44	0.6415	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			298.33170	227.873	20.44	0.3585	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			167.86560	220.248	18.52	0.3505	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			660.36560	534.848	18.52	0.6495	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			806.41260	935.494	21.62	0.7516	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			200.81260	151.994	21.62	0.2484	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			348.24970	433.048	19.50	0.5255	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			432.64970	339.548	19.50	0.4745	0.00	0	20,400
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			30.48980	43.334	16.97	0.0998	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,286.48980	1,121.134	16.97	0.9002	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			672.67300	551.600	18.53	0.6295	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			204.77300	261.900	18.53	0.3705	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			223.74680	284.328	18.63	0.3906	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			641.64680	524.028	18.63	0.6094	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,729.35480	1,551.693	16.92	0.9669	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			26.88750	18.776	25.73	0.0357	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,034.06930	2,197.535	24.52	0.9328	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			51.96930	37.236	24.52	0.0672	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			381.13780	301.808	19.92	0.4110	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			957.63690	810.552	17.70	0.7828	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			89.73690	120.852	17.70	0.2172	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			79.78430	107.903	17.60	0.1999	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			997.68430	847.603	17.60	0.8001	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,618.98750	2,789.076	25.73	0.9643	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			11.45480	11.993	16.92	0.0331	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			147.92280	193.650	18.18	0.3030	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			785.82280	653.350	18.18	0.6970	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			471.05600	568.635	19.87	0.5821	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			388.95600	308.335	19.87	0.4179	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			483.23780	582.108	19.92	0.5890	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			939.62380	1,069.616	21.47	0.7536	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			217.12380	168.816	21.47	0.2464	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			377.99340	302.167	19.98	0.3948	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			548.49340	651.067	19.98	0.6052	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			668.34950	551.320	18.52	0.6095	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			238.84950	300.220	18.52	0.3905	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			942.05090	799.300	17.73	0.7579	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			112.55090	148.200	17.73	0.2421	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			826.64630	950.299	21.08	0.7165	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			256.14630	201.400	21.08	0.2835	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			678.56520	789.892	20.31	0.6497	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			337.66520	270.492	20.31	0.3503	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			72.01320	95.045	17.27	0.1691	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,161.11320	1,005.645	17.27	0.8309	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,141.43180	1,278.600	21.86	0.7877	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			190.53180	149.200	21.86	0.2123	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		991.74850	847.127	17.57	0.7666	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		112.64850	146.527	17.57	0.2334	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		556.76480	657.406	19.82	0.5925	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		407.76480	329.906	19.82	0.4075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put		195.67440	247.420	18.12	0.3294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call		810.57440	683.620	18.12	0.6706	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put		407.04270	489.413	19.11	0.5027	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call		531.94270	435.613	19.11	0.4973	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put		477.72970	569.822	19.44	0.5457	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call		472.62970	386.022	19.44	0.4543	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put		396.69110	477.545	19.06	0.4959	238,772.65	500	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call		541.59110	443.745	19.06	0.5041	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put		1,130.43250	1,265.980	21.78	0.7769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call		205.33250	162.180	21.78	0.2231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call		2,729.90320	2,551.814	21.01	0.9876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put		5.00320	5.614	21.01	0.0124	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,554.23270	1,382.340	16.78	0.9231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		29.33270	36.140	16.78	0.0769	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put		101.60210	131.455	17.47	0.2116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call		1,066.50210	917.655	17.47	0.7884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call		2,650.52000	2,472.458	20.68	0.9862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put		5.62000	6.258	20.68	0.0138	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put		734.83980	848.888	20.48	0.6625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call		329.73980	265.088	20.48	0.3375	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call		1,058.58030	910.219	17.48	0.7853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put		103.68030	134.020	17.48	0.2147	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call		1,343.49030	1,180.983	17.06	0.8770	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put		48.59030	64.783	17.06	0.1230	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put		1,154.87690	1,291.474	21.86	0.7823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call		199.77690	157.674	21.86	0.2177	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put		995.05700	1,124.191	21.36	0.7440	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call		239.95700	190.391	21.36	0.2560	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put		271.17470	334.899	18.51	0.4009	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call		686.07470	571.099	18.51	0.5991	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call		2,078.03350	1,900.199	18.33	0.9685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put		13.13350	13.999	18.33	0.0315	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call		1,130.94620	978.345	17.37	0.8121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put		86.04620	112.145	17.37	0.1879	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put		639.40970	746.257	20.12	0.6245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call		374.30970	302.457	20.12	0.3755	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put		979.45060	1,107.830	21.31	0.7399	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call		244.35060	194.030	21.31	0.2601	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call		1,122.78820	970.642	17.38	0.8092	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put		87.88820	114.442	17.38	0.1908	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put		1,407.21070	1,553.107	22.60	0.8297	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call		152.11070	119.307	22.60	0.1703	0.00	0	10,050

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	Call			2,551.40050	2,373.372	20.28	0.9841	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			6.50050	7.172	20.28	0.0159	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			279.54920	344.485	18.54	0.4080	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			674.44920	560.685	18.54	0.5920	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			449.85280	538.239	19.31	0.5294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			494.75280	404.439	19.31	0.4706	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,501.89190	2,323.880	20.07	0.9829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			6.99190	7.680	20.07	0.0171	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			830.53850	701.823	18.07	0.6812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			185.63850	235.623	18.07	0.3188	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			292.38880	359.148	18.60	0.4187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			657.28880	545.348	18.60	0.5813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,814.49180	1,636.849	17.23	0.9534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			19.59180	20.649	17.23	0.0466	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			1,090.44880	940.163	17.43	0.7974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			95.54880	123.963	17.43	0.2026	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,214.03900	1,057.137	17.25	0.8398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			69.13900	90.937	17.25	0.1602	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			507.14030	602.197	19.57	0.5617	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			452.04030	368.397	19.57	0.4383	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			790.94670	665.762	18.18	0.6599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			206.04670	259.562	18.18	0.3401	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			963.92440	1,091.541	21.26	0.7356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			248.82440	197.741	21.26	0.2644	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			734.07650	614.271	18.35	0.6278	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			239.17650	298.070	18.35	0.3722	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,459.78660	1,293.249	16.90	0.9047	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			34.88660	47.049	16.90	0.0953	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			797.45200	671.676	18.16	0.6635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			202.55200	255.476	18.16	0.3365	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,330.10640	1,473.437	22.37	0.8167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			165.00640	129.637	22.37	0.1833	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,529.24000	1,677.861	22.88	0.8489	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			134.14000	104.061	22.88	0.1511	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,279.34120	1,420.859	22.23	0.8075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			174.24120	137.059	22.23	0.1925	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,066.04250	1,198.668	21.58	0.7620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			220.94250	174.868	21.58	0.2380	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,082.02990	1,215.400	21.63	0.7658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			216.92990	171.600	21.63	0.2342	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			765.29660	642.491	18.26	0.6457	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			220.39660	276.291	18.26	0.3543	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			1,906.07020	2,063.169	23.72	0.8948	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			90.97020	69.369	23.72	0.1052	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			315.10890	252.894	20.61	0.3247	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			770.20890	886.694	20.61	0.6753	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			508.43640	415.880	19.24	0.4805	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			433.53640	519.680	19.24	0.5195	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			700.13390	811.672	20.35	0.6493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			345.03390	277.872	20.35	0.3507	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,179.47460	1,317.101	21.93	0.7876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			194.37460	153.301	21.93	0.2124	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			740.24520	619.838	18.33	0.6314	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			235.34520	293.638	18.33	0.3686	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,002.86390	1,132.396	21.39	0.7461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			237.76390	188.595	21.39	0.2539	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,717.64100	1,540.107	16.83	0.9460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			22.74100	23.907	16.83	0.0540	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			591.98930	487.321	18.83	0.5388	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			347.08930	421.121	18.83	0.4612	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,450.71840	1,284.464	16.91	0.9027	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			35.81840	48.264	16.91	0.0973	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			1,147.34410	993.848	17.34	0.8178	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			82.44410	107.648	17.34	0.1822	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			817.19130	689.649	18.10	0.6741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			192.29130	243.450	18.10	0.3259	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			895.11160	1,019.171	21.04	0.7159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			270.01160	215.370	21.04	0.2841	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,617.81000	1,768.215	23.08	0.8614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			122.71000	94.415	23.08	0.1386	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,502.89020	1,650.950	22.82	0.8450	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			137.79020	107.150	22.82	0.1550	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,315.79900	2,479.670	24.60	0.9279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			60.69900	45.870	24.60	0.0721	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			301.11780	241.268	20.74	0.3123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			806.21780	925.068	20.74	0.6877	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			476.98600	389.641	19.42	0.4575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			472.08600	563.441	19.42	0.5425	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,127.95820	2,289.065	24.20	0.9144	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			72.85820	55.265	24.20	0.0856	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			413.31280	335.425	19.83	0.4076	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			568.41280	669.225	19.83	0.5924	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			175.83330	138.340	22.20	0.1941	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,270.93330	1,412.140	22.20	0.8059	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,582.25020	1,731.957	23.00	0.8565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			127.15020	98.157	23.00	0.1435	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			586.78700	482.722	18.85	0.5353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			351.88700	426.522	18.85	0.4647	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			651.64390	540.309	18.62	0.5777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			296.74390	364.109	18.62	0.4223	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			287.74340	230.187	20.87	0.3003	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			842.84340	963.987	20.87	0.6997	0.00	0	35,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		301.13630	369.108	18.64	0.4259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		646.03630	535.308	18.64	0.5741	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		703.79350	587.003	18.45	0.6099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		258.89350	320.803	18.45	0.3901	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		973.47400	832.033	17.68	0.7498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		128.57400	165.833	17.68	0.2502	82,916.40	500	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		1,851.30380	2,007.266	23.60	0.8892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		96.20380	73.466	23.60	0.1108	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,074.02580	1,207.026	21.61	0.7639	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		218.92580	173.227	21.61	0.2361	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		537.37500	635.342	19.70	0.5772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		432.27500	351.542	19.70	0.4228	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		351.34250	283.158	20.30	0.3561	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		686.44250	796.958	20.30	0.6439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		348.17440	280.503	20.32	0.3534	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		693.27440	804.303	20.32	0.6466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		354.53850	285.838	20.27	0.3588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		679.63850	789.638	20.27	0.6412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,364.23780	1,508.732	22.47	0.8226	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		159.13780	124.932	22.47	0.1774	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		3,107.49050	2,929.548	22.53	0.9927	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		2.59050	3.348	22.53	0.0073	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,544.02520	2,710.634	25.09	0.9412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		48.92520	36.834	25.09	0.0588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,804.78570	1,627.152	17.19	0.9527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		19.88570	20.952	17.19	0.0473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		28.46470	34.216	16.75	0.0735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,573.36470	1,400.416	16.75	0.9265	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		562.14210	662.390	19.81	0.5894	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		417.04210	338.590	19.81	0.4106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		10.07820	10.861	19.06	0.0243	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		2,254.97820	2,077.061	19.06	0.9757	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		141.16660	181.847	17.78	0.2669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		936.06660	798.047	17.78	0.7331	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		105.78870	136.620	17.49	0.2177	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		1,050.68870	902.820	17.49	0.7823	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		21.10610	22.214	17.03	0.0502	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,766.00610	1,588.414	17.03	0.9498	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		30.68410	39.182	16.81	0.0822	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,525.58410	1,355.382	16.81	0.9178	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		632.80590	739.118	20.09	0.6217	0.00	0	30,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		377.70590	305.318	20.09	0.3783	152,659.05	500	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,373.35350	2,195.389	19.55	0.9795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		8.45350	9.189	19.55	0.0205	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		531.26310	628.653	19.68	0.5741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		436.16310	354.853	19.68	0.4259	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			2,127.10050	1,949.241	18.53	0.9707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			12.20050	13.041	18.53	0.0293	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			154.58420	198.814	17.87	0.2840	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			899.48420	765.014	17.87	0.7160	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,669.40500	1,491.963	16.63	0.9418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			24.50500	25.763	16.63	0.0582	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,998.17380	2,820.108	22.10	0.9915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.27380	3.908	22.10	0.0085	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			54.83770	72.785	17.12	0.1348	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,299.73770	1,138.985	17.12	0.8652	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,749.76010	2,571.665	21.09	0.9880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			4.86010	5.465	21.09	0.0120	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			2,009.46330	1,831.669	18.05	0.9651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			14.56330	15.469	18.05	0.0349	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,849.10360	2,670.976	21.49	0.9895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.20360	4.776	21.49	0.0105	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			401.84910	483.462	19.08	0.4993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			536.74910	439.662	19.08	0.5007	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			319.07440	389.473	18.72	0.4401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			623.97440	515.673	18.72	0.5599	0.00	0	11,300
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			994.22610	852.969	17.51	0.7464	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			137.82610	175.369	17.51	0.2536	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			852.06630	971.648	20.64	0.6894	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			308.46630	249.248	20.64	0.3106	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			436.11350	356.990	19.63	0.4154	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			579.71350	679.390	19.63	0.5846	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			726.70510	610.135	18.29	0.6108	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			270.30510	332.535	18.29	0.3892	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,497.15260	1,331.390	16.79	0.9007	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			38.75260	51.891	16.79	0.0993	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			442.45780	527.081	19.02	0.5097	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			540.85780	446.581	19.02	0.4903	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			33.49770	40.471	16.68	0.0812	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,591.89770	1,419.971	16.68	0.9188	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			491.87010	582.961	19.25	0.5381	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			500.27010	412.461	19.25	0.4619	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			256.44860	314.876	17.86	0.3610	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			814.04860	693.376	17.86	0.6390	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			795.76240	676.754	17.92	0.6293	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			268.16240	328.254	17.92	0.3707	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,246.04640	2,405.264	23.72	0.8995	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			93.64640	73.764	23.72	0.1005	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			452.58040	374.758	19.43	0.4116	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			634.98040	736.258	19.43	0.5884	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,808.00220	1,633.066	16.91	0.9338	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			30.40220	34.566	16.91	0.0662	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			128.92230	161.933	17.12	0.2291	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			1,106.52230	960.433	17.12	0.7709	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,859.37270	3,026.001	24.97	0.9372	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			56.97270	44.501	24.97	0.0628	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			27.54000	31.220	17.19	0.0592	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,908.94000	1,733.520	17.19	0.9408	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			25.88270	30.672	17.73	0.0523	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,177.98270	2,003.372	17.73	0.9477	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			45.63880	53.463	16.84	0.0832	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,930.63880	1,758.463	16.84	0.9168	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			908.03210	790.396	17.74	0.6318	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			321.13210	383.496	17.74	0.3682	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			0.00000	1,153.091	20.22	0.6659	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.00000	339.991	20.22	0.3341	84,997.78	250	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			36.85480	43.430	17.16	0.0685	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			2,083.75480	1,910.330	17.16	0.9315	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,886.55770	1,714.981	16.74	0.9107	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			49.65770	58.081	16.74	0.0893	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			797.49220	902.574	19.49	0.5955	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			504.39220	429.474	19.49	0.4045	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			377.35760	446.088	17.98	0.4044	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			834.25760	722.988	17.98	0.5956	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			0.00000	817.689	17.64	0.6458	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			0.00000	360.789	17.64	0.3542	90,197.25	250	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			797.15070	899.958	19.36	0.5765	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			558.85070	481.058	19.36	0.4235	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			486.37480	563.062	18.17	0.4319	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			856.67480	752.162	18.17	0.5681	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			52.40090	62.141	16.79	0.0852	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			2,112.70090	1,941.241	16.79	0.9148	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,957.04200	1,787.805	16.61	0.8954	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			66.74200	78.705	16.61	0.1046	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			0.00000	1,305.895	20.32	0.6633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.00000	384.995	20.32	0.3367	96,248.73	250	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			1,002.24130	885.608	17.67	0.6351	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			361.94130	426.508	17.67	0.3649	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			929.39320	1,037.701	19.60	0.5983	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			549.69320	476.801	19.60	0.4017	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			0.00000	912.504	17.58	0.6476	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			0.00000	403.404	17.58	0.3524	100,850.93	250	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,438.82100	1,294.480	16.81	0.7684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			194.12100	231.880	16.81	0.2316	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			810.89240	714.614	18.51	0.5248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			626.19240	712.014	18.51	0.4752	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			767.24900	675.223	18.69	0.5030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			682.54900	772.623	18.69	0.4970	0.00	0	134,750

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			1,359.05600	1,218.853	16.93	0.7444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			224.35600	266.253	16.93	0.2556	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,333.55130	2,482.836	22.54	0.8154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			238.25130	205.436	22.54	0.1846	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,403.81480	2,554.359	22.66	0.8222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			228.51480	196.958	22.66	0.1778	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,518.95170	2,671.430	22.86	0.8327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			213.65170	184.030	22.86	0.1673	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,188.75030	1,059.430	17.23	0.6874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			304.05030	356.830	17.23	0.3126	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,222.82850	3,387.654	24.30	0.8796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			147.52850	130.254	24.30	0.1204	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,604.34270	3,771.700	25.26	0.8952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			129.04270	114.300	25.26	0.1048	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			657.13990	576.297	19.21	0.4453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			852.43990	953.697	19.21	0.5547	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			632.20430	554.004	19.34	0.4316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			897.50430	1,001.404	19.34	0.5684	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,289.87720	2,438.350	22.46	0.8110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			244.57720	210.950	22.46	0.1890	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,281.16520	2,429.472	22.45	0.8101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			245.86520	212.072	22.45	0.1899	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			653.51530	573.057	19.23	0.4433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			858.81530	960.457	19.23	0.5567	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,409.48110	1,266.626	16.86	0.7597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			204.78110	244.026	16.86	0.2403	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			1,956.27810	2,097.659	21.87	0.7725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			300.97810	260.259	21.87	0.2275	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			686.86170	602.932	19.06	0.4613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			802.16170	900.332	19.06	0.5387	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,581.41290	2,734.880	22.96	0.8381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			206.11290	177.480	22.96	0.1619	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,536.75990	1,387.748	16.67	0.7956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			162.05990	195.148	16.67	0.2044	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,956.48420	1,790.274	16.51	0.8811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			81.78420	97.674	16.51	0.1189	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,724.38810	1,861.064	21.44	0.7401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			349.08810	303.664	21.44	0.2599	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,108.35900	1,223.179	19.91	0.6249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			533.05900	465.779	19.91	0.3751	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,868.43680	1,704.379	16.46	0.8671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			93.73680	111.779	16.46	0.1329	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,575.45730	1,424.720	16.62	0.8058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			150.75730	182.120	16.62	0.1942	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,498.62890	1,351.383	16.73	0.7853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			173.92890	208.783	16.73	0.2147	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	14.65	Call		852.19120	752.132	18.34	0.5448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		577.49120	659.532	18.34	0.4552	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		664.44670	582.838	19.17	0.4492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		839.74670	940.239	19.17	0.5508	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,713.44750	1,554.843	16.43	0.8385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		118.74750	142.243	16.43	0.1615	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,122.55450	1,238.091	19.95	0.6283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		527.25450	460.691	19.95	0.3717	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,351.39580	1,476.784	20.55	0.6774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		446.09580	389.384	20.55	0.3226	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		771.42720	867.628	18.97	0.5285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		706.12720	620.228	18.97	0.4715	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		1,089.14460	969.436	17.53	0.6494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		364.44460	426.837	17.53	0.3506	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		591.71030	517.884	19.56	0.4090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		977.01030	1,085.284	19.56	0.5910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		0.00000	842.407	17.98	0.5906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		0.00000	549.807	17.98	0.4094	549,807.40	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		780.09950	686.804	18.63	0.5095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		665.39950	754.204	18.63	0.4905	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		588.45770	514.988	19.58	0.4071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		983.75770	1,092.388	19.58	0.5929	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		585.22760	512.113	19.60	0.4053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		990.52760	1,099.513	19.60	0.5947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,182.26120	1,053.603	17.25	0.6850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		307.56120	361.003	17.25	0.3150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		3,136.44080	2,955.361	17.04	0.9797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		11.74080	12.761	17.04	0.0203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,881.90440	2,703.237	16.93	0.9689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		17.20440	20.637	16.93	0.0311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		140.01070	169.690	16.56	0.1843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,614.71070	1,462.290	16.56	0.8157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,433.62040	3,252.238	17.95	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		8.92040	9.638	17.95	0.0151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,597.33650	4,415.774	21.45	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.63650	3.174	21.45	0.0047	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,195.81120	3,014.662	17.22	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		11.11120	12.062	17.22	0.0191	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		490.91340	565.638	18.03	0.4164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		935.61340	828.238	18.03	0.5836	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,218.62910	2,047.223	16.63	0.9160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		53.92910	64.623	16.63	0.0840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,387.72620	1,245.998	16.89	0.7532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		213.02620	253.398	16.89	0.2468	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		753.24160	848.247	18.91	0.5223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		717.94160	630.847	18.91	0.4777	0.00	0	17,981

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			904.02440	1,008.292	19.36	0.5703	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			628.72440	550.892	19.36	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,606.81610	1,454.729	16.57	0.8137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			142.11610	172.129	16.57	0.1863	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,073.16910	1,186.313	19.82	0.6162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			547.86910	478.913	19.82	0.3838	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			407.25300	474.074	17.71	0.3743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			1,031.95300	916.674	17.71	0.6257	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,136.81780	1,253.068	19.99	0.6316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			521.51780	455.668	19.99	0.3684	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,489.12560	2,313.924	16.75	0.9428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			34.42560	41.324	16.75	0.0572	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,309.81710	1,172.323	17.01	0.7288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			245.11710	289.723	17.01	0.2712	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,451.39770	2,276.645	16.74	0.9395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			36.69770	44.045	16.74	0.0605	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			1,282.21930	1,146.297	17.05	0.7198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			257.51930	303.697	17.05	0.2802	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			884.52760	987.680	19.30	0.5645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			639.22760	560.280	19.30	0.4355	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,386.20550	2,536.439	22.63	0.8205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			230.90550	199.039	22.63	0.1795	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			956.30060	847.178	17.96	0.5929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			471.60060	544.578	17.96	0.4071	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			2,000.98890	1,833.772	16.53	0.8877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			76.28890	91.172	16.53	0.1123	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			2,090.89740	1,921.810	16.57	0.9002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			66.19740	79.210	16.57	0.0998	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			1,214.95720	1,083.035	17.16	0.6969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			290.25720	340.435	17.16	0.3031	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			1,043.18010	927.013	17.67	0.6304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			398.48010	464.413	17.67	0.3696	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			910.32980	805.124	18.12	0.5721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			515.62980	592.524	18.12	0.4279	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,080.17390	1,193.652	19.84	0.6179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			544.87390	476.252	19.84	0.3821	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,395.00660	2,545.394	22.65	0.8214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			229.70660	197.994	22.65	0.1786	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			775.79310	682.921	18.65	0.5073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			671.09310	760.321	18.65	0.4927	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,397.42410	1,524.493	20.67	0.6862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			432.12410	377.093	20.67	0.3138	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,761.52450	2,917.629	23.27	0.8525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			186.22450	160.229	23.27	0.1475	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			1,004.34910	891.274	17.80	0.6139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			429.64910	498.673	17.80	0.3861	0.00	0	139,342

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,223.81440	1,344.195	20.22	0.6513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			488.51440	426.795	20.22	0.3487	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,973.05500	2,114.835	21.90	0.7747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			297.75500	257.435	21.90	0.2253	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			895.45940	791.551	18.18	0.5652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			530.75940	608.951	18.18	0.4348	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,586.34170	1,719.659	21.13	0.7189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			381.04170	332.259	21.13	0.2811	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			2,072.82400	1,904.096	16.56	0.8978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			68.12400	81.496	16.56	0.1022	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			925.42260	818.917	18.07	0.5790	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			500.72260	576.317	18.07	0.4210	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,483.09160	1,613.113	20.88	0.7016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			407.79160	355.713	20.88	0.2984	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,894.71230	1,729.989	16.48	0.8714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			90.01230	107.389	16.48	0.1286	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,336.16250	1,460.984	20.51	0.6745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			450.86250	393.583	20.51	0.3255	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,688.08710	1,531.394	16.47	0.8329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			123.38710	148.794	16.47	0.1671	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,781.75000	1,620.045	16.42	0.8520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			107.05000	127.445	16.42	0.1480	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,790.45550	1,927.898	21.56	0.7498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			335.15550	290.498	21.56	0.2502	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,424.10360	1,280.501	16.84	0.7641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			199.40360	237.901	16.84	0.2359	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			771.50960	679.063	18.67	0.5052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			676.80960	766.463	18.67	0.4948	0.00	0	10,010
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,243.39930	1,111.397	17.17	0.6964	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			301.49930	351.997	17.17	0.3036	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			22.39870	28.378	16.66	0.0406	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,754.29870	2,577.778	16.66	0.9594	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			602.50420	686.020	18.38	0.4550	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			878.20420	779.120	18.38	0.5450	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			1,094.97330	978.339	17.63	0.6389	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			399.27330	465.239	17.63	0.3611	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,071.07110	1,182.895	19.74	0.6037	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			586.77110	515.995	19.74	0.3963	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			0.00000	1,004.974	17.54	0.6504	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			0.00000	441.874	17.54	0.3496	110,468.45	250	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			82.25950	98.567	16.48	0.1164	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			2,027.95950	1,861.667	16.48	0.8836	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			0.00000	1,454.048	20.41	0.6614	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			0.00000	427.148	20.41	0.3386	106,787.10	250	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			90.16720	107.841	16.43	0.1242	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,993.46720	1,828.441	16.43	0.8758	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	30/04/2019	Foreign Exchange Option	14.25	Call			1,190.57950	1,073.665	17.55	0.6437	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			433.47950	500.765	17.55	0.3563	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,225.05990	1,340.105	19.87	0.6096	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,703.90470	1,554.064	16.60	0.7962	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			898.90530	804.508	18.58	0.5241	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			85.00730	103.491	16.18	0.1138	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,172.10730	2,006.391	16.18	0.8862	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			2,103.06650	1,938.945	16.23	0.8754	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			95.96650	116.045	16.23	0.1246	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			186.80470	221.164	16.60	0.2038	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			622.15990	553.005	19.87	0.3904	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			0.00000	1,100.109	17.46	0.6542	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			0.00000	477.209	17.46	0.3458	119,302.25	250	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			0.00000	1,606.731	20.48	0.6597	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.00000	469.631	20.48	0.3403	117,407.85	250	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			731.80530	821.608	18.58	0.4759	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			0.00000	1,188.486	17.41	0.6582	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			0.00000	507.586	17.41	0.3418	126,896.50	250	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			0.00000	1,773.321	20.65	0.6613	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			0.00000	504.221	20.65	0.3387	126,055.23	250	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,282.20110	1,162.241	17.49	0.6484	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			465.10110	531.341	17.49	0.3516	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,377.30610	1,495.908	20.05	0.6148	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			654.40610	586.808	20.05	0.3852	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			132.06000	160.291	16.21	0.1516	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			2,059.16000	1,901.191	16.21	0.8484	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,174.17320	2,012.595	16.04	0.8693	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			107.07320	131.695	16.04	0.1307	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			862.28610	956.817	18.80	0.4932	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			919.38610	827.717	18.80	0.5068	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			20.77300	28.741	14.91	0.0385	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,953.67300	2,775.241	14.91	0.9615	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,841.21290	2,667.210	14.95	0.9499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			27.11290	40.110	14.95	0.0501	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			634.87070	715.418	18.05	0.4114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,148.97070	1,042.518	18.05	0.5886	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,415.73000	2,251.652	15.62	0.9007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			531.30260	604.179	17.69	0.3724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,250.11660	1,136.368	17.71	0.6258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			536.01660	609.268	17.71	0.3742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,260.70580	1,146.212	17.68	0.6295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			526.60580	599.112	17.68	0.3705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			660.89740	743.235	18.14	0.4205	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,163.32140	3,319.874	23.16	0.8125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			297.42140	266.974	23.16	0.1875	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			555.10300	629.830	17.78	0.3817	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	14.42	Call		1,229.20300	1,116.930	17.78	0.6183	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		1,255.40260	1,141.279	17.69	0.6276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		634.55250	570.518	20.34	0.3664	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		2,203.90490	2,045.816	15.97	0.8668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		109.80490	138.716	15.97	0.1332	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		1,553.61000	1,416.644	17.04	0.7195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		339.51000	389.544	17.04	0.2805	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		1,124.99740	1,020.335	18.14	0.5795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		741.78120	667.246	19.73	0.4175	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		374.45330	427.820	17.14	0.2989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,488.55330	1,354.920	17.14	0.7011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,481.30090	1,602.298	20.21	0.6233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		655.40090	589.398	20.21	0.3767	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,540.45250	1,663.418	20.34	0.6336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		322.81890	371.207	16.98	0.2714	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,219.70320	1,330.186	19.62	0.5724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		763.80320	687.286	19.62	0.4276	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		2,011.89610	1,859.756	16.31	0.8300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		157.79610	192.656	16.31	0.1700	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,267.68120	1,380.146	19.73	0.5825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		1,038.50810	940.499	18.47	0.5455	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		2,220.42300	2,061.845	15.94	0.8697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		106.32300	134.745	15.94	0.1303	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		134.34850	166.468	16.16	0.1526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		2,098.44850	1,943.568	16.16	0.8474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,586.91890	1,448.307	16.98	0.7286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		71.63000	94.552	15.62	0.0993	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,394.26180	1,512.042	20.01	0.6075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		688.36180	619.142	20.01	0.3925	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,413.00070	4,226.371	18.44	0.9886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		8.90070	9.271	18.44	0.0114	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		764.40810	853.399	18.47	0.4545	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		713.78810	799.521	18.28	0.4348	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		1,099.48810	997.921	18.28	0.5652	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,518.18540	2,663.024	22.06	0.7558	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		403.88540	361.424	22.06	0.2442	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		0.00000	1,266.479	17.38	0.6617	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		0.00000	533.079	17.38	0.3383	133,269.83	250	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		0.00000	1,920.208	20.78	0.6626	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		0.00000	533.608	20.78	0.3374	133,402.08	250	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		983.99770	1,082.509	18.99	0.5073	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		935.19770	845.909	18.99	0.4927	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,362.68630	1,240.325	17.47	0.6525	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		491.48630	556.925	17.47	0.3475	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,518.56070	1,639.939	20.21	0.6199	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		679.76070	613.339	20.21	0.3801	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		114.82170	142.715	15.81	0.1340	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,236.02170	2,076.115	15.81	0.8660	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		153.72450	188.243	16.12	0.1636	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		2,090.72450	1,937.243	16.12	0.8364	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,885.96250	2,017.985	20.94	0.6726	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		576.76250	520.685	20.94	0.3274	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,901.69620	1,756.831	16.60	0.7928	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		220.89620	264.131	16.60	0.2072	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		0.00000	1,357.284	17.39	0.6658	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		0.00000	561.884	17.39	0.3342	140,471.08	250	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		0.00000	2,074.618	20.90	0.6620	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		0.00000	570.018	20.90	0.3380	142,504.43	250	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,115.40370	1,217.809	19.17	0.5186	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,306.16890	2,148.918	15.55	0.8635	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		960.30370	873.209	19.17	0.4814	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,455.49270	1,329.603	17.44	0.6572	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		520.59270	584.203	17.44	0.3428	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,668.64490	1,792.206	20.36	0.6228	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		713.54490	647.606	20.36	0.3772	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		121.26890	153.518	15.55	0.1365	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		176.82980	217.500	16.10	0.1746	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		2,123.62980	1,974.800	16.10	0.8254	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,831.93470	1,959.260	20.61	0.6391	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		691.93470	629.260	20.61	0.3609	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		633.08450	710.690	17.80	0.3797	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,363.08450	1,250.690	17.80	0.6203	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		0.00000	2,241.238	21.03	0.6653	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		0.00000	593.438	21.03	0.3347	148,359.38	250	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,823.66980	1,949.365	20.52	0.6279	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		736.36980	671.565	20.52	0.3721	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,251.51930	1,357.357	19.37	0.5308	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		974.21930	889.557	19.37	0.4692	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,537.74170	1,410.771	17.45	0.6613	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		545.04170	608.571	17.45	0.3387	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		0.00000	1,438.476	17.40	0.6694	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		0.00000	586.276	17.40	0.3306	146,569.05	250	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		127.52640	160.941	15.30	0.1375	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,370.22640	2,213.141	15.30	0.8625	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		201.46280	246.537	16.06	0.1841	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,159.96280	2,014.337	16.06	0.8159	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,095.89400	4,262.546	24.50	0.8116	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		350.19400	326.046	24.50	0.1884	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,496.51390	1,610.020	19.79	0.5678	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		902.01390	824.321	19.79	0.4322	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,537.14770	2,676.316	21.62	0.7034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		582.64770	530.616	21.62	0.2966	0.00	0	800

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	10.75	Call			4,540.69050	4,350.176	17.20	0.9833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			263.77020	312.513	16.46	0.2126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			2,092.73540	1,949.519	16.41	0.7907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			257.23540	305.218	16.41	0.2093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			512.21040	572.674	17.34	0.3190	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,785.10870	3,948.258	23.76	0.7931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			390.60870	362.558	23.76	0.2069	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			2,085.99090	1,943.156	16.43	0.7891	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			260.49090	308.856	16.43	0.2109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			2,079.27020	1,936.813	16.46	0.7874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			344.49550	321.268	24.93	0.1815	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,748.36400	3,911.178	23.68	0.7913	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			393.86400	365.478	23.68	0.2087	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,439.83360	3,598.075	23.07	0.7751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			425.33360	392.375	23.07	0.2249	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,647.71040	1,516.974	17.34	0.6810	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,171.30840	1,272.334	19.12	0.5053	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,878.40580	3,023.814	22.14	0.7346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			513.90580	468.114	22.14	0.2654	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,789.96490	1,652.482	17.12	0.7170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			424.46490	478.182	17.12	0.2830	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,388.99550	4,556.968	24.93	0.8185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			407.45210	377.658	23.39	0.2161	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			1,002.54600	917.115	19.37	0.4709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,287.04600	1,392.815	19.37	0.5291	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,677.81880	1,545.610	17.29	0.6888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			492.31880	551.310	17.29	0.3112	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			1,066.80840	976.634	19.12	0.4947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			540.82620	603.350	17.41	0.3301	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,057.28720	3,205.572	22.41	0.7491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			482.78720	439.872	22.41	0.2509	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,537.43810	1,412.296	17.53	0.6510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			591.93810	657.996	17.53	0.3490	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,601.95210	3,763.358	23.39	0.7839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			1,006.00260	920.311	19.35	0.4722	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,751.92440	1,616.196	17.17	0.7076	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			446.42440	501.896	17.17	0.2924	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,126.09290	3,275.419	22.51	0.7544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			471.59290	429.719	22.51	0.2456	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,606.32620	1,477.650	17.41	0.6699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.19050	15.876	17.20	0.0167	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,829.11510	2,654.312	14.06	0.9272	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			53.61510	70.012	14.06	0.0728	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,336.67170	1,230.084	18.14	0.5899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			781.17170	865.784	18.14	0.4101	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,280.50260	1,386.011	19.35	0.5278	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,619.75950	1,491.806	17.44	0.6656	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		567.25950	631.006	17.44	0.3344	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		764.32050	700.011	20.63	0.3699	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,961.82050	2,089.211	20.63	0.6301	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,373.78590	1,482.080	19.50	0.5386	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		996.28590	912.880	19.50	0.4614	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		0.00000	2,398.420	21.13	0.6670	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		0.00000	619.220	21.13	0.3330	154,805.03	250	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		0.00000	1,519.489	17.40	0.6733	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		0.00000	608.689	17.40	0.3267	152,172.28	250	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		141.84450	174.904	15.29	0.1409	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,444.34450	2,285.704	15.29	0.8591	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		230.92470	276.136	16.14	0.1924	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,207.32470	2,060.636	16.14	0.8076	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,705.66300	1,576.823	17.50	0.6697	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		590.46300	654.423	17.50	0.3303	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,126.30560	2,254.648	20.85	0.6337	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		791.50560	727.048	20.85	0.3663	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		0.00000	1,604.350	17.45	0.6771	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		0.00000	648.462	21.34	0.3320	162,115.55	250	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		265.12920	311.502	16.26	0.2025	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,240.32920	2,093.902	16.26	0.7975	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		0.00000	631.950	17.45	0.3229	157,987.48	250	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,521.86630	2,360.670	15.29	0.8563	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		156.66630	188.270	15.29	0.1437	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,520.82520	1,631.553	19.75	0.5480	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		1,016.02520	933.953	19.75	0.4520	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		0.00000	2,566.062	21.34	0.6680	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		0.00000	1,686.153	17.53	0.6808	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		0.00000	653.053	17.53	0.3192	163,263.28	250	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		0.00000	2,708.952	21.54	0.6666	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		0.00000	682.052	21.54	0.3334	170,513.00	250	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,647.24980	1,759.616	19.99	0.5531	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,596.99580	2,438.632	15.45	0.8524	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		1,043.54980	962.716	19.99	0.4469	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,786.82860	1,658.998	17.59	0.6737	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		610.52860	675.898	17.59	0.3263	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,266.94580	2,395.902	21.07	0.6343	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		823.24580	759.002	21.07	0.3657	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		170.69580	205.532	15.45	0.1476	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		296.32460	345.378	16.37	0.2100	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,288.92460	2,144.778	16.37	0.7900	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		4,994.40320	5,150.334	25.46	0.8006	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		450.20320	412.734	25.46	0.1994	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,609.84620	3,419.774	14.34	0.9542	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		44.04620	47.374	14.34	0.0458	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			2,176.89720	2,039.875	16.87	0.7578	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			381.09720	437.475	16.87	0.2422	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,147.44850	1,060.537	19.73	0.4755	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,511.64850	1,618.137	19.73	0.5245	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,154.13390	1,066.783	19.71	0.4777	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,498.33390	1,604.383	19.71	0.5223	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,672.77080	2,808.208	21.67	0.6690	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			748.57080	690.608	21.67	0.3310	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,150.78540	1,063.658	19.72	0.4766	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,504.98540	1,611.258	19.72	0.5234	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			0.00000	1,773.365	17.58	0.6849	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			0.00000	673.265	17.58	0.3151	168,316.18	250	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			0.00000	2,857.808	21.72	0.6650	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			0.00000	717.908	21.72	0.3350	179,476.88	250	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,787.04530	1,901.490	20.22	0.5585	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,680.75310	2,523.573	15.60	0.8490	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			1,070.84530	991.590	20.22	0.4415	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,873.87610	1,746.305	17.64	0.6781	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			630.07610	696.205	17.64	0.3219	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,413.48100	2,542.796	21.25	0.6346	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			857.28100	792.896	21.25	0.3654	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			186.95310	223.473	15.60	0.1510	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			330.31410	383.096	16.57	0.2177	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,338.31410	2,197.396	16.57	0.7823	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			363.15480	416.742	16.69	0.2240	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,382.25480	2,241.741	16.69	0.7760	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			396.24890	448.605	16.76	0.2292	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,430.74890	2,288.405	16.76	0.7708	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,464.84680	1,367.889	19.52	0.5299	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,420.84680	1,518.789	19.52	0.4701	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,461.32520	1,364.346	19.53	0.5288	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,427.32520	1,525.246	19.53	0.4712	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,457.80790	1,360.815	19.54	0.5278	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,433.80790	1,531.715	19.54	0.4722	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			428.35160	482.980	16.87	0.2343	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,478.25160	2,337.680	16.87	0.7657	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,516.10260	2,375.772	16.96	0.7610	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			459.30260	514.572	16.96	0.2390	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			494.47540	549.556	17.06	0.2430	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,572.97540	2,431.956	17.06	0.7570	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,852.34420	1,743.772	18.95	0.5969	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,192.74420	1,280.472	18.95	0.4031	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,860.76370	1,751.719	18.92	0.5989	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,181.16370	1,268.419	18.92	0.4011	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,856.54770	1,747.739	18.93	0.5979	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,186.94770	1,274.439	18.93	0.4021	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,321.52070	1,411.827	19.18	0.4126	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,888.02070	1,781.427	19.18	0.5874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,009.73980	1,899.727	19.15	0.5982	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,332.03980	1,419.727	19.15	0.4018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,018.02300	1,907.580	19.12	0.6001	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,320.32300	1,407.580	19.12	0.3999	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,013.87570	1,903.644	19.13	0.5991	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,326.17570	1,413.644	19.13	0.4009	0.00	0	0
Total \$ / R Option												4,256,593.03	8,500	9,092,326
Total \$ / R												684,598,395.03	55,162	10,191,120
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.56620		14.74490			0.0000	0.00	0	335
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.74260		14.92470			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.90710		15.09410			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.08430		15.27550			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.26240		15.45580			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	345
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			113,043.24640	126,597.955	21.78	0.7769	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			20,533.24640	16,217.955	21.78	0.2231	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			31,510.89270	25,289.421	20.61	0.3247	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			77,020.89270	88,669.421	20.61	0.6753	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			31,226.02690	25,052.430	20.64	0.3222	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			77,736.02690	89,432.430	20.64	0.6778	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			31,798.31770	25,528.685	20.58	0.3272	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			76,308.31770	87,908.685	20.58	0.6728	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			120,180.37280	107,116.892	17.20	0.6922	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			29,710.37280	34,856.892	17.20	0.3078	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			119,526.44900	106,528.734	17.22	0.6898	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			30,056.44900	35,268.734	17.22	0.3102	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			118,875.02940	105,942.975	17.23	0.6874	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			30,405.02940	35,682.975	17.23	0.3126	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			126,070.58350	114,621.201	17.68	0.6295	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			52,660.58350	59,911.201	17.68	0.3705	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			125,540.25760	114,127.922	17.69	0.6276	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			53,130.25760	60,417.922	17.69	0.3724	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			125,011.65510	113,636.780	17.71	0.6258	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			53,601.65510	60,926.780	17.71	0.3742	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			135,060.98690	124,312.156	18.09	0.5945	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			76,510.98690	84,882.156	18.09	0.4055	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			134,594.23550	123,876.813	18.11	0.5930	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			77,044.23550	85,446.813	18.11	0.4070	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			134,129.81760	123,443.189	18.12	0.5914	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			77,579.81760	86,013.189	18.12	0.4086	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			195,382.02490	181,978.698	17.36	0.7062	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		52,802.02490	58,738.698	17.36	0.2938		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		196,589.59120	183,133.419	17.34	0.7089		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		52,009.59120	57,893.419	17.34	0.2911		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		195,985.23790	182,555.497	17.35	0.7076		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		52,405.23790	58,315.497	17.35	0.2924		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	345
£ / R	On 15/10/2018	Foreign Exchange Future			19.01950	19.34790			0.0000		0.00	0	48
£ / R	On 30/11/2018	Foreign Exchange Future			19.05670	19.38240			0.0000		0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			19.21280	19.54210			0.0000		31,105,523.20	1,619	439,608
£ / R	On 18/03/2019	Foreign Exchange Future			19.54320	19.87840			0.0000		0.00	0	6,644
£ / R	On 14/06/2019	Foreign Exchange Future			19.85080	20.19320			0.0000		0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			20.18700	20.53670			0.0000		0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future			20.52300	20.87760			0.0000		0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			20.89490	21.25250			0.0000		0.00	0	0
Total £ / R Future											31,105,523.20	1,619	462,532
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put		59.05720	153.787	17.58	0.5758		0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call		326.95720	93.287	17.58	0.4242		0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Put		563.93570	742.104	18.32	0.6097		0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Call		486.33570	338.804	18.32	0.3903		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Put		472.01820	615.003	17.87	0.5095		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Call		714.11820	527.803	17.87	0.4905		0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Put		1,638.05830	1,907.043	19.92	0.8493		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Call		180.15830	119.843	19.92	0.1507		0.00	0	400
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		1,534.06550	1,252.706	17.43	0.8009		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		111.96550	159.906	17.43	0.1991		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		1,525.71030	1,244.919	17.43	0.7988		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		113.61030	162.119	17.43	0.2012		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		1,542.43900	1,260.514	17.43	0.8030		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		110.33900	157.714	17.43	0.1970		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Put		1,993.01220	2,241.565	19.17	0.7499		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Call		431.41220	344.766	19.17	0.2501		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Put		993.86070	1,171.437	17.89	0.5550		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Put		229.85340	288.708	17.24	0.2165		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		1,876.08900	1,612.381	17.19	0.7387		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		297.68900	369.182	17.19	0.2613		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Call		872.26070	714.637	17.89	0.4450		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		1,868.57490	1,605.311	17.18	0.7372		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put		300.17490	372.111	17.18	0.2628		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		1,883.61800	1,619.465	17.19	0.7403		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		295.21800	366.265	17.19	0.2597		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Call		2,108.25340	1,831.908	17.24	0.7835		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Call		2,073.27270	1,817.783	17.54	0.6962		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	18.63	Put			510.07270	596.983	17.54	0.3038	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,066.42170	1,811.313	17.53	0.6949	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			513.22170	600.513	17.53	0.3051	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,080.13690	1,824.272	17.54	0.6975	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			506.93690	593.472	17.54	0.3025	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,379.54410	2,121.002	17.82	0.6883	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			672.84410	764.002	17.82	0.3117	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,392.64910	2,133.443	17.82	0.6905	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			665.94910	756.443	17.82	0.3095	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,386.08750	2,127.220	17.82	0.6894	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			669.38750	760.220	17.82	0.3106	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			2,124.51090	1,904.627	18.50	0.5935	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,216.91090	1,351.627	18.50	0.4065	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			2,134.70200	1,914.147	18.49	0.5955	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,207.10200	1,341.147	18.49	0.4045	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			2,129.59690	1,909.382	18.49	0.5945	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,211.99690	1,346.382	18.49	0.4055	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,421.64430	1,560.107	18.86	0.4040	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,379.19310	2,160.357	18.86	0.5952	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,426.69310	1,565.457	18.86	0.4048	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,374.25130	2,155.716	18.87	0.5943	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,431.75130	1,570.816	18.87	0.4057	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,384.14430	2,165.007	18.86	0.5960	0.00	0	0
Total £ / R Option												0.00	0	2,100
Total £ / R												31,105,523.20	1,619	464,632
¥ / R	On	14/12/2018	Foreign Exchange Future			0.13046		0.13190			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13316		0.13464			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13569		0.13721			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			1,222.33910	1,095.066	16.80	0.8910	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			32.33910	49.266	16.80	0.1090	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			544.37680	465.867	20.51	0.5334	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			354.37680	420.067	20.51	0.4666	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,201.08150	2,058.359	21.81	0.9730	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			11.08150	12.559	21.81	0.0270	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,707.51630	1,586.632	22.76	0.7799	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			243.71630	270.432	22.76	0.2201	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			1,052.10300	959.843	23.02	0.5928	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			588.30300	643.643	23.02	0.4072	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,537.28990	2,398.225	22.50	0.9145	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			73.48990	82.025	22.50	0.0855	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,110.00500	1,193.984	21.41	0.5360	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,874.84190	1,751.444	16.93	0.8303	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	0.12	Put			153.44190	182.144	16.93	0.1697	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,248.34740	1,158.060	19.44	0.6364	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			526.94740	588.760	19.44	0.3636	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			831.40500	763.284	21.41	0.4640	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	15/10/2018	Foreign Exchange Future			16.71390		16.93180			0.0000	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Future			16.77150		16.98670			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.91690		17.13480			0.0000	13,838,024.20	818	108,098
€ / R	On	18/03/2019	Foreign Exchange Future			17.27320		17.49590			0.0000	0.00	0	36,666
€ / R	On	14/06/2019	Foreign Exchange Future			17.60700		17.83720			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.84630		18.08130			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.97530		18.21280			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.29430		18.53270			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.72270		18.96760			0.0000	0.00	0	0
Total € / R Future												13,838,024.20	818	156,891
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			755.93460	967.178	25.78	0.9916	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			7.73460	1.078	25.78	0.0084	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			474.62660	595.046	18.14	0.5815	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			421.32660	326.546	18.14	0.4185	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			267.66700	209.005	19.80	0.2592	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,032.86700	1,192.105	19.80	0.7408	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			272.27990	212.756	19.76	0.2632	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,017.47990	1,175.856	19.76	0.7368	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			269.96360	210.873	19.78	0.2612	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,025.16360	1,183.973	19.78	0.7388	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,576.99770	1,402.842	15.89	0.7590	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			221.09770	269.642	15.89	0.2410	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,569.61620	1,395.850	15.90	0.7571	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			223.71620	272.650	15.90	0.2429	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,584.40010	1,409.857	15.88	0.7610	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			218.50010	266.657	15.88	0.2390	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,682.48560	1,503.022	15.79	0.7856	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2,011.24590	1,811.669	15.51	0.8538	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			115.34590	138.469	15.51	0.1462	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			873.47030	759.264	17.40	0.5113	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			707.57030	816.064	17.40	0.4887	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,431.80640	2,613.845	20.97	0.8075	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			277.70640	237.045	20.97	0.1925	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			186.58560	229.822	15.79	0.2144	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			518.81810	599.998	16.38	0.3498	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,480.03420	1,331.758	16.39	0.6484	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			522.83420	604.758	16.39	0.3516	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	16.86	Call			1,492.02030	1,342.253	16.36	0.6519	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			514.82030	595.253	16.36	0.3481	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,486.01810	1,336.998	16.38	0.6502	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			274.73080	315.642	15.60	0.2053	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,326.03080	2,131.942	15.60	0.7947	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,269.99900	2,436.564	19.71	0.6712	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			701.29900	632.864	19.71	0.3288	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			2,167.32400	1,984.108	15.74	0.7662	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			326.02400	377.808	15.74	0.2338	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,665.07210	1,509.779	16.33	0.6538	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			593.77210	673.479	16.33	0.3462	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,409.19240	1,282.749	17.22	0.5591	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			976.39240	1,087.449	17.22	0.4409	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,404.83360	1,278.734	17.24	0.5578	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			982.03360	1,093.434	17.24	0.4422	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,413.56630	1,286.778	17.21	0.5605	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			970.76630	1,081.478	17.21	0.4395	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,628.08880	1,500.000	17.30	0.5703	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,105.38880	1,215.700	17.30	0.4297	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,623.80600	1,496.025	17.31	0.5692	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,111.10600	1,221.726	17.31	0.4308	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,619.52870	1,492.063	17.33	0.5680	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,116.82870	1,227.763	17.33	0.4320	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,314.23130	1,428.348	17.59	0.4316	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,817.73840	1,687.233	17.61	0.5674	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,320.13840	1,434.533	17.61	0.4326	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,825.93570	1,694.874	17.58	0.5694	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,308.33570	1,422.174	17.58	0.4306	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,821.83130	1,691.048	17.59	0.5684	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												13,838,024.20	818	252,527
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.37140		10.48950			0.0000	248,913.60	24	36,597
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.51050		10.63080			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.64520		10.76930			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.79380		10.92050			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.94420		11.07230			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.11020		11.23650			0.0000	0.00	0	0
Total AU\$ / R Future												248,913.60	24	41,946
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,024.69890	1,130.870	17.82	0.9071	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			43.38410	31.600	17.83	0.0912	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,033.88410	1,140.200	17.83	0.9088	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			42.58460	30.945	17.85	0.0895	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,043.08460	1,149.545	17.85	0.9105	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	14/12/2018	Foreign Exchange Option	11.47	Call			44.19890	32.270	17.82	0.0929	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			542.39280	467.521	14.00	0.5845	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			261.59280	307.021	14.00	0.4155	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			536.76630	462.392	14.01	0.5804	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			265.96630	311.892	14.01	0.4196	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			531.18260	457.308	14.02	0.5762	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			270.38260	316.808	14.02	0.4238	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			666.66520	738.039	15.16	0.5829	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			422.52080	370.163	15.17	0.4144	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			673.22080	744.963	15.17	0.5856	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			429.44060	376.340	15.14	0.4198	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			660.14060	731.140	15.14	0.5802	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			425.96520	373.239	15.16	0.4171	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			540.75390	594.330	14.76	0.4629	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			696.62810	623.856	14.77	0.5345	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			546.12810	600.056	14.77	0.4655	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			705.90250	632.435	14.75	0.5397	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			535.40250	588.635	14.75	0.4603	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			701.25390	628.130	14.76	0.5371	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			818.04460	744.402	15.24	0.5448	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			635.74460	690.202	15.24	0.4552	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			813.53100	740.189	15.25	0.5426	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			641.23100	695.989	15.25	0.4574	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			809.04540	736.000	15.26	0.5404	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			646.74540	701.800	15.26	0.4596	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			923.42720	853.343	15.69	0.5469	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			746.92720	803.143	15.69	0.4531	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			919.07040	849.241	15.71	0.5450	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			752.57040	809.041	15.71	0.4550	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			927.80950	857.471	15.68	0.5488	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			741.30950	797.271	15.68	0.4512	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												248,913.60	24	41,946
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.19560		11.30790			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.35250		11.46680			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.49710		11.61320			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.51440		11.63120			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.66820		11.78740			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.82470		11.94310			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	600
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,831.56750	1,719.334	18.15	0.9876	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.66750	3.734	18.15	0.0124	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,821.62060	1,709.391	18.09	0.9874	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	14/12/2018	Foreign Exchange Option	9.49	Put			3.72060	3.791	18.09	0.0126	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,841.51510	1,729.278	18.22	0.9878	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.61510	3.678	18.22	0.0122	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			890.50860	800.744	14.47	0.7395	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			153.70860	178.244	14.47	0.2605	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			883.21410	793.783	14.48	0.7362	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			156.41410	181.283	14.48	0.2638	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			897.83600	807.739	14.47	0.7427	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			151.03600	175.239	14.47	0.2573	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			1,051.09390	964.014	15.00	0.7158	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			237.89390	266.914	15.00	0.2842	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			1,044.21040	957.429	15.01	0.7132	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			241.01040	270.329	15.01	0.2868	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			1,058.00450	970.628	15.00	0.7184	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			234.80450	263.528	15.00	0.2816	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			837.80070	771.154	15.96	0.5609	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			586.60070	636.754	15.96	0.4391	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			833.14360	766.764	15.98	0.5586	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			591.94360	642.364	15.98	0.4414	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			828.51500	762.401	15.99	0.5564	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			597.31500	648.001	15.99	0.4436	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			947.86580	882.401	16.33	0.5600	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			700.46580	754.201	16.33	0.4400	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			943.40970	878.176	16.35	0.5580	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			706.00970	759.976	16.35	0.4420	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			952.34780	886.641	16.32	0.5619	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			694.94780	748.441	16.32	0.4381	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			1,059.05100	994.990	16.55	0.5623	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			805.95100	860.290	16.55	0.4377	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			1,054.72770	990.881	16.57	0.5606	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			811.62770	866.181	16.57	0.4394	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			1,063.38720	999.112	16.54	0.5640	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			800.28720	854.412	16.54	0.4360	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			698.34250		698.99710			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			14.75890		14.97300			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.08640		15.30510			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.39360		15.61870			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.73270		15.96450			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
CHF / R	On	13/12/2019	Foreign Exchange Future			16.02110		16.25460			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.71340		16.95370			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,898
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,787.26550	1,576.505	17.43	0.9414	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			24.26550	27.605	17.43	0.0586	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,777.47240	1,566.766	17.38	0.9408	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			24.47240	27.866	17.38	0.0592	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,797.06040	1,586.246	17.49	0.9421	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			24.06040	27.346	17.49	0.0579	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,164.05020	1,011.788	17.21	0.6627	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			338.95020	405.388	17.21	0.3373	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,177.52700	1,023.481	17.18	0.6674	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			332.42700	397.081	17.18	0.3326	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,170.77600	1,017.624	17.20	0.6651	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			335.67600	401.224	17.20	0.3349	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,376.32900	1,225.501	17.34	0.6485	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			487.62900	561.901	17.34	0.3515	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,370.09980	1,220.146	17.36	0.6466	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			491.39980	566.546	17.36	0.3534	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,382.57200	1,230.871	17.33	0.6503	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			483.87200	557.271	17.33	0.3497	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,252.15420	1,129.126	18.36	0.5413	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			977.65420	1,086.426	18.36	0.4587	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,247.87500	1,125.189	18.37	0.5399	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			983.37500	1,092.489	18.37	0.4601	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,256.45500	1,133.078	18.35	0.5428	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			971.95500	1,080.378	18.35	0.4572	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,429.87170	1,304.705	18.43	0.5485	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,125.27170	1,233.605	18.43	0.4515	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,425.74120	1,300.877	18.44	0.5473	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,131.14120	1,239.777	18.44	0.4527	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,421.62430	1,297.063	18.45	0.5461	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,137.02430	1,245.963	18.45	0.4539	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,667.68630	1,534.844	18.83	0.5536	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,343.98630	1,451.444	18.83	0.4464	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,663.63790	1,531.085	18.84	0.5525	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,349.93790	1,457.685	18.84	0.4475	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,671.74630	1,538.614	18.81	0.5546	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,338.04630	1,445.214	18.81	0.4454	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,898
CNH / R	On	14/12/2018	Foreign Exchange Future			2.10060		2.13160			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11730		2.14830			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
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13480		2.16600			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			2,261.93420	1,958.173	16.54	0.9220	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			45.93420	52.173	16.54	0.0780	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			2,166.87540	1,867.018	16.49	0.9109	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			50.87540	61.018	16.49	0.0891	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,357.47820	2,050.452	16.58	0.9321	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			41.47820	44.452	16.58	0.0679	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			629.95780	754.091	16.07	0.4302	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			1,158.72960	977.828	16.11	0.5519	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			675.72960	804.828	16.11	0.4481	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,269.03980	1,078.198	16.02	0.5877	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			586.03980	705.198	16.02	0.4123	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,212.95780	1,027.091	16.07	0.5698	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,256.84770	2,010.298	15.80	0.7409	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			396.84770	462.298	15.80	0.2591	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,183.62660	1,941.840	15.81	0.7280	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			423.62660	493.841	15.81	0.2720	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,331.30290	2,080.141	15.79	0.7535	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			371.30290	432.141	15.79	0.2465	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			275.75300		350.39020			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			2.29120		2.31790			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.34030		2.36830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.38730		2.41640			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.43070		2.46030			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.57920		2.61010			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.65280		2.68450			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			49.23480	53.781	16.52	0.0744	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,334.66720	2,074.170	16.47	0.9158	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			55.66720	62.170	16.47	0.0842	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			2,241.83810	1,983.624	16.43	0.9050	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			62.83810	71.624	16.43	0.0950	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,428.23480	2,165.781	16.52	0.9256	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,660.36700	1,463.805	15.74	0.6674	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	18/03/2019	Foreign Exchange Option	2.25	Put			477.36700	560.806	15.74	0.3326	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,597.76060	1,406.114	15.81	0.6512	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			514.76060	603.114	15.81	0.3488	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,726.67580	1,525.955	15.71	0.6832	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			443.67580	522.954	15.71	0.3168	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			3,048.99090	2,797.919	15.81	0.8183	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			284.99090	324.919	15.81	0.1817	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,965.31120	2,717.487	15.76	0.8093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			301.31120	344.487	15.76	0.1907	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,887.09470	2,642.301	15.79	0.7991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			323.09470	369.301	15.79	0.2009	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,899.09580	1,724.947	16.89	0.5634	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,296.09580	1,417.947	16.89	0.4366	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,995.48350	1,815.269	16.76	0.5837	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,192.48350	1,308.269	16.76	0.4163	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,946.74010	1,769.565	16.83	0.5735	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,243.74010	1,362.565	16.83	0.4265	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,701.86830	1,833.670	17.89	0.4382	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,395.13390	2,212.651	17.78	0.5778	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,594.13390	1,720.651	17.78	0.4222	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,348.57210	2,168.733	17.83	0.5698	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,647.57210	1,776.733	17.83	0.4302	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,302.86830	2,125.670	17.89	0.5618	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			1,992.36380	2,128.493	18.25	0.4340	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,727.45140	2,542.285	18.16	0.5797	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			1,882.45140	2,014.285	18.16	0.4203	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,682.03140	2,499.025	18.20	0.5728	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			1,937.03140	2,071.025	18.20	0.4272	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,637.36380	2,456.493	18.25	0.5660	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			1.86110		1.88350			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88550		1.90820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90850		1.93190			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			3,246.16360	3,020.913	20.43	0.9830	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			11.16360	9.913	20.43	0.0170	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			3,147.29140	2,921.588	19.99	0.9817	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			12.29140	10.588	19.99	0.0183	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			3,048.53940	2,822.322	19.55	0.9801	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			13.53940	11.322	19.55	0.0199	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			348.26710	406.809	17.32	0.2865	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,561.68280	1,397.636	17.37	0.6961	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
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			379.68280	442.636	17.37	0.3039	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,494.91670	1,335.385	17.42	0.6784	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			412.91670	480.385	17.42	0.3216	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,630.26710	1,461.809	17.32	0.7135	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			2,112.23370	1,937.855	17.19	0.7407	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			393.23370	452.855	17.19	0.2593	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			2,044.14960	1,871.375	17.24	0.7271	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			425.14960	486.375	17.24	0.2729	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,181.87830	2,005.856	17.15	0.7540	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			362.87830	420.856	17.15	0.2460	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.14280		0.14470			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14220		0.14450			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14220		0.14400			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			1.79430		1.80640			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.82380		1.83650			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.85160		1.86470			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			9.48330		9.60620			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.60870		9.73380			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.72990		9.85830			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.86620		9.99700			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.37900		10.51680			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.54260		10.68450			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			710.33800	601.138	14.66	0.8456	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			34.13800	47.838	14.66	0.1544	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			701.69220	592.883	14.66	0.8411	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			35.49220	49.584	14.66	0.1589	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			719.02480	609.439	14.66	0.8499	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			32.82480	46.139	14.66	0.1501	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			485.98030	412.469	14.86	0.5530	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			282.18030	333.769	14.86	0.4470	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			480.66940	407.683	14.87	0.5487	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			286.86940	338.983	14.87	0.4513	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	18/03/2019	Foreign Exchange Option	9.52	Call			491.33780	417.300	14.84	0.5572	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			277.53780	328.600	14.84	0.4428	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			475.97770	416.202	15.76	0.4660	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			537.67770	606.302	15.76	0.5340	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			472.00060	412.642	15.77	0.4630	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			543.70060	612.742	15.77	0.5370	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			479.98280	419.788	15.74	0.4690	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			531.68280	599.888	15.74	0.5310	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			681.02140	610.298	15.78	0.5373	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			524.02140	584.098	15.78	0.4627	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			676.42500	606.043	15.79	0.5346	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			529.42500	589.843	15.79	0.4654	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			671.85660	601.895	15.81	0.5320	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			534.85660	595.695	15.81	0.4680	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			832.46010	758.527	16.66	0.5421	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			665.66010	729.527	16.66	0.4579	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			828.02870	754.401	16.67	0.5400	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			671.22870	735.401	16.67	0.4600	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			836.91410	762.675	16.64	0.5442	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			660.11410	723.675	16.64	0.4558	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			936.40940	859.826	16.93	0.5445	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			771.90940	837.226	16.93	0.4555	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			932.06170	855.751	16.94	0.5427	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			777.56170	843.151	16.94	0.4573	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			940.77180	863.921	16.92	0.5463	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			766.27180	831.321	16.92	0.4537	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			1.35480		1.36610			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.36360		1.37310			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36820		1.37920			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			1,061.00000	948.000		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			961.00000	848.000		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			1,161.00000	1,048.000		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			331.00000	236.000		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			231.00000	136.000		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			431.00000	336.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/03/2019 Foreign Exchange 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			592.00000	482.000		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			492.00000	382.000		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			692.00000	582.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.31900		1.32530			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			1.16140		1.16210			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.17170		1.17230			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.18110		1.18170			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			10.58430		10.71100			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.73560		10.86440			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.87910		11.01110			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			1,348.55300	1,223.064	16.03	0.9688	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			7.55300	8.764	16.03	0.0312	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,338.67490	1,213.214	15.96	0.9682	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			7.67490	8.915	15.96	0.0318	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,358.43320	1,232.916	16.09	0.9694	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			7.43320	8.616	16.09	0.0306	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			733.96270	646.630	15.22	0.6649	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			209.56270	251.030	15.22	0.3351	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			727.64660	640.797	15.24	0.6613	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			213.24660	255.197	15.24	0.3387	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			740.31580	652.505	15.21	0.6686	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			205.91580	246.905	15.21	0.3314	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,173.51870	1,068.731	15.08	0.7715	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			162.41870	189.631	15.08	0.2285	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,166.01010	1,061.545	15.09	0.7690	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			164.91010	192.445	15.09	0.2310	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,181.05380	1,075.948	15.08	0.7740	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			159.95380	186.848	15.08	0.2260	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.36660		2.36930			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.25350		2.24740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.14120		2.14170			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,000
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			7.22000	6.798	32.47	0.0530	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			607.92000	610.198	32.47	0.9470	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			7.27270	6.912	32.95	0.0532	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			617.97270	620.312	32.95	0.9468	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			7.16920	6.686	31.99	0.0529	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			597.86920	600.086	31.99	0.9471	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			27.46930	26.243	25.29	0.1465	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			500.06930	492.743	25.29	0.8535	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			26.57230	25.366	25.35	0.1422	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			509.17230	501.866	25.35	0.8578	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			25.70640	24.521	25.42	0.1380	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			518.30640	511.021	25.42	0.8620	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			3.06140	2.592	27.15	0.0163	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,391.36140	1,391.392	27.15	0.9837	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.95900	2.502	27.15	0.0158	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,401.25900	1,401.302	27.15	0.9842	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			3.16730	2.686	27.15	0.0168	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,381.46730	1,381.486	27.15	0.9832	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			1.13520		1.14460			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.08400		1.09400			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.04090		1.05120			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												725 534 263.00	49,123	1,809,387
Total Options												4 256 593.03	8,500	9,190,062
Grand Total:												729,790,856.03	57,623	10,999,449