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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/10/2018 Foreign Exchange Future			14.40300		14.45680			0.0000	98,142,042.00	6,814	0
\$ / R On 17/10/2018 Foreign Exchange Future			14.36250		14.45680			0.0000	0.00	0	235
\$ / R On 19/10/2018 Foreign Exchange Future			14.36430		14.46050			0.0000	0.00	0	0
\$ / R On 22/10/2018 Foreign Exchange Future			14.36970		14.46590			0.0000	0.00	0	0
\$ / R On 25/10/2018 Foreign Exchange Future			14.37520		14.47160			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			14.38260		14.47910			0.0000	0.00	0	225
\$ / R On 30/10/2018 Foreign Exchange Future			14.38450		14.48100			0.0000	0.00	0	2,500
\$ / R On 31/10/2018 Foreign Exchange Future			14.38630		14.48290			0.0000	6,632,084.30	461	3,858
\$ / R On 01/11/2018 Foreign Exchange Future			14.38820		14.48480			0.0000	0.00	0	55
\$ / R On 02/11/2018 Foreign Exchange Future			14.39010		14.48670			0.0000	0.00	0	0
\$ / R On 05/11/2018 Foreign Exchange Future			14.39570		14.49240			0.0000	0.00	0	0
\$ / R On 13/11/2018 Foreign Exchange Future			14.41050		14.50750			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.41430		14.51130			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.41610		14.51320			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.42170		14.51890			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.42360		14.52080			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.42730		14.52460			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.42920		14.52650			0.0000	0.00	0	0
\$ / R On 29/11/2018 Foreign Exchange Future			14.44040		14.53780			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.44230		14.53970			0.0000	0.00	0	8,824
\$ / R On 05/12/2018 Foreign Exchange Future			14.45160		14.54920			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Future			14.45350		14.55110			0.0000	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Future			14.45540		14.65650			0.0000	7,227,700.00	500	500
\$ / R	On	11/12/2018	Foreign Exchange Future			14.46290		14.56060			0.0000	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Future			14.46470		14.56250			0.0000	0.00	0	3,672
\$ / R	On	14/12/2018	Foreign Exchange Future			14.46850		14.56620			0.0000	442,273,108.00	30,568	865,294
\$ / R	On	20/12/2018	Foreign Exchange Future			14.47970		14.57760			0.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Future			14.48160		14.57950			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.50050		14.59850			0.0000	0.00	0	3,714
\$ / R	On	02/01/2019	Foreign Exchange Future			14.50430		14.60230			0.0000	0.00	0	55
\$ / R	On	18/01/2019	Foreign Exchange Future			14.53440		14.63270			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.55680		14.65500			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.55870		14.65690			0.0000	0.00	0	1,020
\$ / R	On	13/02/2019	Foreign Exchange Future			14.58300		14.68110			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.61100		14.70910			0.0000	0.00	0	5,787
\$ / R	On	18/03/2019	Foreign Exchange Future			14.64460		14.74260			0.0000	44,973,566.60	3,071	53,287
\$ / R	On	27/03/2019	Foreign Exchange Future			14.66140		14.75940			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.66520		14.76310			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.67260		14.77060			0.0000	0.00	0	55
\$ / R	On	30/04/2019	Foreign Exchange Future			14.72480		14.82290			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.78220		14.88090			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.78780		14.88650			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.80820		14.90710			0.0000	0.00	0	18,950
\$ / R	On	20/06/2019	Foreign Exchange Future			14.81930		14.91840			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.83410		14.93340			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.83970		14.93900			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.84340		14.94270			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.89580		14.99540			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.89770		14.99730			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.92030		15.02000			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.95240		15.05220			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.95810		15.05780			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.96370		15.06350			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.98450		15.08430			0.0000	0.00	0	20,642
\$ / R	On	30/09/2019	Foreign Exchange Future			15.01090		15.11080			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.01470		15.11450			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.07200		15.17240			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.13200		15.23310			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.13820		15.23940			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.16100		15.26240			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			15.19830		15.30010			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.20240		15.30430			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.26240		15.36500			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.32660		15.42980			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.35560		15.45910			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.39080		15.49470			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.44670		15.55120			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			15.51710		15.62240			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.53780		15.64330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.63300		15.73960			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.73230		15.84000			0.0000	0.00	0	0
Total \$ / R Future												599,248,500.90	41,414	1,087,631
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Put			1,103.40080	1,157.000	21.14	1.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	15.56	Call			0.20080	0.000	21.14	0.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Call			5.53910	0.000	21.14	0.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.88	Put			428.73910	477.000	21.14	1.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Put			506.84110	557.000	21.14	1.0000	0.00	0	0
\$ / R	On	15/10/2018	Foreign Exchange Option	14.96	Call			3.64110	0.000	21.14	0.0000	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Put			0.53730	0.180	33.90	0.0017	0.00	0	0
\$ / R	On	17/10/2018	Foreign Exchange Option	13.35	Call			1,107.33730	1,012.680	33.90	0.9983	0.00	0	0
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Put			173.49750	209.402	21.65	0.6567	0.00	0	20,000
\$ / R	On	19/10/2018	Foreign Exchange Option	14.50	Call			133.99750	73.702	21.65	0.3433	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Put			33.58080	34.259	19.54	0.1643	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	14.00	Call			499.48080	403.959	19.54	0.8357	0.00	0	1,630
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Call			1,267.20850	1,170.223	23.01	0.9963	0.00	0	0
\$ / R	On	22/10/2018	Foreign Exchange Option	13.20	Put			1.30850	0.523	23.01	0.0037	0.00	0	1,630
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			225.27680	255.124	20.18	0.5876	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			206.87680	140.324	20.18	0.4124	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			658.30000	724.408	22.11	0.8512	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			77.40000	47.008	22.11	0.1488	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Put			302.70570	341.676	20.29	0.6145	0.00	0	0
\$ / R	On	30/10/2018	Foreign Exchange Option	14.57	Call			213.70570	156.176	20.29	0.3855	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Call			1,487.29490	1,389.938	22.52	0.9851	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.00	Put			4.39490	3.638	22.52	0.0149	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Put			54.76600	60.916	18.34	0.1953	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.93	Call			607.66600	517.216	18.34	0.8047	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Call			382.01550	305.086	19.28	0.6010	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Call			278.76270	213.399	19.88	0.4726	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			32.85350	35.872	17.96	0.1302	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			715.75350	622.172	17.96	0.8698	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,538.90480	2,634.679	29.58	0.9964	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			1.80480	0.979	29.58	0.0036	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Call			122.30400	83.896	21.70	0.2267	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,992.10620	2,086.062	26.92	0.9911	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.00620	2.362	26.92	0.0089	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Call			330.19660	258.328	19.54	0.5395	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.34	Put			187.29660	212.028	19.54	0.4605	0.00	0	171
\$ / R	On	31/10/2018	Foreign Exchange Option	14.44	Put			235.86270	267.099	19.88	0.5274	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Call			99.53940	66.392	22.13	0.1860	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Call			576.14130	486.932	18.46	0.7821	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.97	Put			63.24130	70.631	18.46	0.2179	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.45	Put			241.06920	273.044	19.92	0.5339	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	14.45	Call			273.96920	209.344	19.92	0.4661	0.00	0	600
\$ / R	On	31/10/2018	Foreign Exchange Option	14.90	Put			539.40400	597.596	21.70	0.7733	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.25	Put			149.11550	168.786	19.28	0.3990	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Put			373.33430	419.044	20.79	0.6653	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.67	Call			186.23430	135.345	20.79	0.3347	0.00	0	250
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Call			141.82120	99.276	21.38	0.2607	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	14.82	Put			478.92120	532.977	21.38	0.7393	0.00	0	114
\$ / R	On	31/10/2018	Foreign Exchange Option	15.01	Put			626.63940	690.092	22.13	0.8140	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Put			2.83050	2.394	23.26	0.0097	0.00	0	0
\$ / R	On	01/11/2018	Foreign Exchange Option	12.81	Call			1,677.63050	1,580.595	23.26	0.9903	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Put			512.20270	568.175	21.64	0.7359	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	14.85	Call			148.90270	108.275	21.64	0.2641	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Put			1,059.20760	1,137.224	23.54	0.9185	0.00	0	0
\$ / R	On	02/11/2018	Foreign Exchange Option	15.50	Call			45.90760	27.324	23.54	0.0815	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			0.24770	0.215	25.61	0.0009	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			2,592.64770	2,495.915	25.61	0.9991	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			689.25780	600.675	18.14	0.8142	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			56.85780	64.975	18.14	0.1858	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			2,322.35840	2,417.083	26.99	0.9909	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.75840	2.783	26.99	0.0091	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			559.73680	617.450	21.12	0.6866	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			207.23680	167.950	21.12	0.3134	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			426.57170	364.288	19.49	0.5475	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			255.27170	289.988	19.49	0.4525	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			336.24160	380.159	19.97	0.5290	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			347.54160	294.459	19.97	0.4710	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,030.01830	1,104.896	22.99	0.8395	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			101.31830	79.196	22.99	0.1605	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			475.52070	528.393	20.69	0.6217	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			268.72070	224.493	20.69	0.3783	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			216.36010	178.528	21.26	0.3148	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			593.16010	652.428	21.26	0.6852	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			14.79430	15.946	17.96	0.0489	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,307.99430	1,212.046	17.96	0.9511	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			641.75890	564.836	18.71	0.7111	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			128.55890	148.736	18.71	0.2889	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			488.79670	542.455	20.76	0.6296	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			261.99670	218.555	20.76	0.3704	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.45610	0.334	23.70	0.0012	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,843.65610	2,746.434	23.70	0.9988	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,683.27730	3,586.101	22.28	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.07730	0.001	22.28	0.0000	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			563.80250	621.021	20.77	0.6599	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			242.70250	202.721	20.77	0.3401	0.00	0	10,000
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			617.07330	676.675	20.99	0.6809	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			227.87330	190.275	20.99	0.3191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			220.24770	250.373	18.90	0.3900	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			534.84770	467.673	18.90	0.6100	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			433.04770	481.780	20.00	0.5668	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			339.54770	290.980	20.00	0.4332	0.00	0	20,400
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			935.49380	1,005.608	22.12	0.7832	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			151.99380	124.808	22.12	0.2168	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			43.33420	50.651	17.19	0.1160	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			1,121.13420	1,031.051	17.19	0.8840	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			551.60030	486.337	18.83	0.5925	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			261.90030	294.037	18.83	0.4075	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			284.32800	318.458	18.94	0.4282	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			524.02800	460.758	18.94	0.5718	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,551.69320	1,453.657	16.45	0.9665	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			18.77600	13.777	26.03	0.0278	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,197.53550	2,286.321	24.87	0.9453	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			37.23550	28.621	24.87	0.0547	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			301.80810	259.892	20.38	0.3742	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			810.55160	730.580	17.95	0.7546	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			120.85160	138.280	17.95	0.2454	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			107.90270	123.738	17.84	0.2266	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			847.60270	766.038	17.84	0.7734	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,789.07600	2,881.477	26.03	0.9722	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			11.99320	11.357	16.45	0.0335	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			193.64970	219.190	18.45	0.3370	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			653.34970	581.490	18.45	0.6630	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			568.63490	623.437	20.32	0.6191	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			308.33490	265.737	20.32	0.3809	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			582.10810	637.592	20.38	0.6258	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,069.61580	1,141.318	21.90	0.7808	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			168.81580	142.918	21.90	0.2192	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			551.31970	488.226	18.80	0.5738	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			300.21970	334.726	18.80	0.4262	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			799.29990	721.667	17.95	0.7292	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			148.19990	168.167	17.95	0.2708	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			950.29950	1,018.365	21.50	0.7457	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			201.39950	171.865	21.50	0.2543	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			302.16680	262.121	20.40	0.3607	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			651.06680	708.621	20.40	0.6393	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			0.00000	539.754	19.69	0.5559	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			0.00000	345.154	19.69	0.4441	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			789.89190	852.229	20.71	0.6807	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			270.49190	235.129	20.71	0.3193	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			95.04510	108.115	17.41	0.1908	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			1,005.64510	921.015	17.41	0.8092	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,278.59980	1,354.237	22.28	0.8108	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			149.19980	127.137	22.28	0.1892	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			847.12740	768.755	17.77	0.7394	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			146.52740	165.855	17.77	0.2606	0.00	0	7,500
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			657.40610	714.110	20.20	0.6254	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			329.90610	288.810	20.20	0.3746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,768.21500	1,850.847	23.46	0.8784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			94.41500	79.347	23.46	0.1216	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,650.95020	1,731.972	23.20	0.8633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			107.15020	90.472	23.20	0.1367	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,479.66990	2,569.032	24.97	0.9384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			45.86990	37.532	24.97	0.0616	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			241.26810	210.192	21.16	0.2842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			925.06810	991.692	21.16	0.7158	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			389.64140	343.718	19.77	0.4239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			563.44140	615.218	19.77	0.5761	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,289.06520	2,377.035	24.57	0.9264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			55.26520	45.535	24.57	0.0736	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			335.42500	294.592	20.21	0.3753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			669.22500	726.092	20.21	0.6247	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			138.33980	118.224	22.61	0.1731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,412.13980	1,489.724	22.61	0.8269	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,731.95680	1,814.110	23.38	0.8739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			98.15680	82.610	23.38	0.1261	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			482.72180	428.259	19.15	0.5008	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			426.52180	469.759	19.15	0.4992	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			540.30920	481.111	18.89	0.5435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			364.10920	402.611	18.89	0.4565	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			230.18680	200.103	21.28	0.2727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			963.98680	1,031.603	21.28	0.7273	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			369.10790	407.995	18.91	0.4601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			535.30790	476.495	18.91	0.5399	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			587.00350	524.348	18.70	0.5763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			320.80350	355.848	18.70	0.4237	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			832.03280	754.818	17.85	0.7225	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			165.83280	186.318	17.85	0.2775	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,007.26590	2,092.673	23.98	0.9037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			73.46590	61.173	23.98	0.0963	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,207.02650	1,280.646	22.02	0.7878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			173.22650	149.145	22.02	0.2122	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			635.34150	690.656	20.07	0.6099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			351.54150	309.156	20.07	0.3901	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			283.15800	247.592	20.70	0.3259	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			796.95800	859.092	20.70	0.6741	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			280.50280	245.214	20.72	0.3233	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			804.30280	866.714	20.72	0.6767	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			285.83830	249.993	20.67	0.3285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			789.63830	851.493	20.67	0.6715	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,508.73180	1,587.908	22.88	0.8424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			124.93180	106.408	22.88	0.1576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,929.54800	2,831.617	22.29	0.9929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			3.34800	3.117	22.29	0.0071	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,710.63360	2,801.391	25.45	0.9502	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			36.83360	29.891	25.45	0.0498	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,627.15240	1,531.299	17.12	0.9475	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			20.95240	22.799	17.12	0.0525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			34.21560	39.993	16.94	0.0853	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,400.41560	1,308.493	16.94	0.9147	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			662.39020	718.950	20.18	0.6217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			338.59020	297.450	20.18	0.3783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			10.86060	11.206	18.92	0.0259	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,077.06060	1,979.706	18.92	0.9741	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			181.84680	204.023	17.95	0.2954	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			798.04680	722.523	17.95	0.7046	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			136.62040	153.878	17.63	0.2428	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			902.82040	822.378	17.63	0.7572	0.00	0	3,264
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			22.21420	24.276	16.96	0.0558	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,588.41420	1,492.776	16.96	0.9442	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			39.18200	45.631	17.00	0.0949	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,355.38200	1,264.131	17.00	0.9051	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			739.11810	798.974	20.48	0.6528	7,989,737.00	10,000	25,700
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			305.31810	267.474	20.48	0.3472	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,195.38880	2,097.842	19.39	0.9784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			9.18880	9.342	19.39	0.0216	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			628.65290	683.653	20.04	0.6069	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			354.85290	312.153	20.04	0.3931	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,949.24090	1,852.167	18.41	0.9684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			13.04090	13.667	18.41	0.0316	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			198.81360	222.728	18.06	0.3134	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			765.01360	691.228	18.06	0.6866	0.00	0	20,200
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,491.96270	1,398.846	16.82	0.9320	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			25.76270	30.346	16.82	0.0680	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,820.10750	2,722.162	21.86	0.9916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			3.90750	3.662	21.86	0.0084	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			72.78530	83.368	17.29	0.1530	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,138.98530	1,051.868	17.29	0.8470	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,571.66460	2,473.793	20.88	0.9879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			5.46460	5.293	20.88	0.0121	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,831.66900	1,734.941	17.94	0.9620	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			15.46900	16.441	17.94	0.0380	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,670.97600	2,573.066	21.27	0.9895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			4.77600	4.566	21.27	0.0105	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			483.46190	530.850	19.42	0.5336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			439.66190	389.350	19.42	0.4664	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			389.47280	429.897	19.00	0.4744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			515.67280	458.397	19.00	0.5256	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			247.41970	276.039	18.34	0.3611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			683.61970	614.539	18.34	0.6389	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			489.41290	537.145	19.45	0.5369	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			435.61290	385.645	19.45	0.4631	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			569.82220	621.925	19.80	0.5792	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			386.02220	340.425	19.80	0.4208	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			477.54530	524.587	19.39	0.5302	0.00	0	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			443.74530	393.087	19.39	0.4698	0.00	0	84,900
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,265.97960	1,340.828	22.19	0.8000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			162.17960	139.328	22.19	0.2000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,551.81440	2,453.952	20.80	0.9875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			5.61440	5.452	20.80	0.0125	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,382.33980	1,290.679	16.96	0.9109	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			36.13980	42.179	16.96	0.0891	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			131.45460	148.208	17.61	0.2362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			917.65460	836.708	17.61	0.7638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,472.45750	2,374.640	20.49	0.9859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			6.25750	6.140	20.49	0.0141	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			848.88840	912.928	20.88	0.6919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			265.08840	231.428	20.88	0.3081	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			910.21950	829.523	17.62	0.7605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			134.01950	151.023	17.62	0.2395	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,180.98290	1,092.933	17.23	0.8599	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			64.78290	74.433	17.23	0.1401	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,291.47360	1,366.830	22.26	0.8050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			157.67360	135.330	22.26	0.1950	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,124.19060	1,195.944	21.77	0.7691	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			190.39060	164.443	21.77	0.2309	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			334.89920	371.095	18.76	0.4347	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			571.09920	509.595	18.76	0.5653	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,900.19930	1,803.259	18.22	0.9659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			13.99930	14.759	18.22	0.0341	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			978.34510	895.475	17.52	0.7893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			112.14510	126.975	17.52	0.2107	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			746.25690	806.403	20.51	0.6556	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			302.45690	264.903	20.51	0.3444	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,107.83000	1,179.194	21.72	0.7652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			194.03000	167.694	21.72	0.2348	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			970.64180	888.007	17.53	0.7862	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			114.44180	129.507	17.53	0.2138	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,553.10670	1,632.640	22.98	0.8493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			119.30670	101.140	22.98	0.1507	505,697.50	5,000	5,050
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,373.37160	2,275.628	20.09	0.9836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			7.17160	7.128	20.09	0.0164	0.00	0	7,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			344.48500	381.450	18.80	0.4420	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			560.68500	499.950	18.80	0.5580	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			538.23920	588.686	19.67	0.5633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			404.43920	357.186	19.67	0.4367	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,323.88030	2,226.182	19.90	0.9823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			7.68030	7.682	19.90	0.0177	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			701.82270	631.640	18.27	0.6500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			235.62270	263.140	18.27	0.3500	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			359.14770	397.265	18.87	0.4529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			545.34770	485.765	18.87	0.5471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,636.84860	1,540.945	17.16	0.9483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			20.64860	22.444	17.16	0.0517	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			940.16250	858.481	17.57	0.7735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			123.96250	139.981	17.57	0.2265	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			1,057.13670	972.040	17.40	0.8193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			90.93670	103.540	17.40	0.1807	0.00	0	66,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			602.19720	655.925	19.94	0.5948	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			368.39720	324.425	19.94	0.4052	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			665.76190	597.799	18.40	0.6279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			259.56190	289.299	18.40	0.3721	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,091.54140	1,162.511	21.67	0.7613	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			197.74140	171.011	21.67	0.2387	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			614.27050	549.706	18.59	0.5947	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			298.07050	331.206	18.59	0.4053	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,293.24900	1,203.023	17.08	0.8905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			47.04900	54.523	17.08	0.1095	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			671.67590	603.339	18.38	0.6316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			255.47590	284.840	18.38	0.3684	0.00	0	236,970
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,473.43740	1,552.050	22.78	0.8370	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			129.63740	110.550	22.78	0.1630	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,677.86070	1,759.269	23.26	0.8670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			104.06070	87.769	23.26	0.1330	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,420.85930	1,498.593	22.63	0.8284	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			137.05930	117.093	22.63	0.1716	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,198.66760	1,272.105	21.99	0.7860	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			174.86760	150.605	21.99	0.2140	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,215.39960	1,289.199	22.04	0.7896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			171.59960	147.699	22.04	0.2104	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			642.49140	576.032	18.48	0.6131	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			276.29140	307.532	18.48	0.3869	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,063.16940	2,149.140	24.10	0.9088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			69.36940	57.640	24.10	0.0912	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			252.89420	220.548	21.02	0.2959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			886.69420	952.048	21.02	0.7041	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			415.87990	367.617	19.58	0.4465	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			519.67990	569.117	19.58	0.5535	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			811.67240	874.360	20.75	0.6793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			277.87240	242.860	20.75	0.3207	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,317.10150	1,392.955	22.34	0.8099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			153.30150	131.455	22.34	0.1901	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			619.83840	554.893	18.57	0.5984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			293.63840	326.393	18.57	0.4016	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,132.39550	1,204.344	21.80	0.7711	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			188.59550	162.844	21.80	0.2289	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,540.10730	1,444.765	16.77	0.9397	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			23.90730	26.266	16.77	0.0603	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			487.32080	432.341	19.12	0.5043	0.00	0	1,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			421.12080	463.841	19.12	0.4957	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,284.46420	1,194.393	17.09	0.8883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			48.26420	55.893	17.09	0.1117	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			993.84800	910.517	17.49	0.7955	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			107.64800	122.017	17.49	0.2045	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			689.64950	620.199	18.31	0.6426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			243.44950	271.699	18.31	0.3574	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,019.17050	1,088.298	21.45	0.7426	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			215.37050	186.798	21.45	0.2574	0.00	0	4,372
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			356.98990	315.946	20.00	0.3844	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			679.38990	736.246	20.00	0.6156	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			610.13520	547.766	18.53	0.5784	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			332.53520	368.066	18.53	0.4216	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			852.96920	776.977	17.70	0.7192	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			175.36920	197.277	17.70	0.2808	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			971.64790	1,038.941	21.04	0.7161	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			249.24790	218.642	21.04	0.2839	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,331.39050	1,241.211	16.93	0.8868	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			51.89050	59.611	16.93	0.1132	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			527.08060	576.446	19.36	0.5423	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			446.58060	398.046	19.36	0.4577	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			40.47130	46.723	16.82	0.0931	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,419.97130	1,328.323	16.82	0.9069	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			582.96110	635.196	19.59	0.5702	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			412.46110	366.796	19.59	0.4298	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			34.56600	35.776	16.61	0.0708	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			161.93260	181.092	17.23	0.2530	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			960.43260	881.592	17.23	0.7470	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,026.00080	3,116.728	25.25	0.9455	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			44.50080	37.228	25.25	0.0545	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			314.87620	348.322	18.08	0.3910	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			693.37620	628.822	18.08	0.6090	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			676.75370	613.211	18.14	0.5990	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			328.25370	362.711	18.14	0.4010	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,405.26430	2,492.822	24.07	0.9108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			73.76430	63.322	24.07	0.0892	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			374.75780	334.922	19.77	0.3828	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			736.25780	794.422	19.77	0.6172	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,633.06600	1,536.276	16.61	0.9292	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			31.22020	32.218	16.91	0.0631	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,733.52020	1,636.519	16.91	0.9369	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			30.67190	31.809	17.49	0.0557	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			2,003.37190	1,906.209	17.49	0.9443	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			53.46260	56.314	16.63	0.0894	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,758.46260	1,663.115	16.63	0.9106	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			790.39630	727.490	17.91	0.6059	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			383.49630	418.790	17.91	0.3941	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,153.09110	1,219.478	20.49	0.6876	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			339.99110	308.178	20.49	0.3124	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			43.42980	45.464	16.94	0.0733	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,910.32980	1,814.164	16.94	0.9267	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,714.98110	1,619.990	16.53	0.9040	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			58.08110	61.290	16.53	0.0960	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			902.57410	961.889	19.75	0.6197	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			429.47410	390.589	19.75	0.3803	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			446.08750	485.005	18.16	0.4308	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			722.98750	663.705	18.16	0.5692	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			817.68900	753.388	17.82	0.6201	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			360.78900	394.688	17.82	0.3799	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			899.95820	956.700	19.56	0.5998	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			481.05820	439.700	19.56	0.4002	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			563.06180	604.058	18.29	0.4555	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			752.16180	695.058	18.29	0.5445	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			62.14130	65.614	16.61	0.0913	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,941.24130	1,846.614	16.61	0.9087	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,787.80480	1,694.571	16.45	0.8876	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			78.70480	83.571	16.45	0.1124	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,305.89490	1,371.156	20.52	0.6828	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			384.99490	352.156	20.52	0.3172	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			885.60780	821.983	17.79	0.6120	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			426.50780	460.983	17.79	0.3880	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,037.70070	1,096.177	19.78	0.6198	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			476.80070	437.177	19.78	0.3802	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			912.50370	847.661	17.70	0.6248	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			403.40370	436.661	17.70	0.3752	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			1,053.60300	984.945	17.35	0.6643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			361.00300	390.345	17.35	0.3357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,955.36140	2,858.270	16.97	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			12.76140	13.670	16.97	0.0220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,703.23670	2,606.716	16.85	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			20.63670	22.116	16.85	0.0337	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		169.69000	185.195	16.60	0.1996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,462.29000	1,379.795	16.60	0.8004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,252.23750	3,153.908	17.63	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		9.63750	9.308	17.63	0.0151	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,415.77420	4,317.705	21.25	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.17420	3.105	21.25	0.0047	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		3,014.66150	2,916.777	16.99	0.9802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		12.06150	12.177	16.99	0.0198	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		565.63780	604.711	18.13	0.4385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		828.23780	769.311	18.13	0.5615	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		2,047.22290	1,953.846	16.53	0.9093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		64.62290	69.246	16.53	0.0907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,245.99830	1,168.751	16.91	0.7352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		253.39830	274.151	16.91	0.2648	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		848.24710	898.172	19.04	0.5440	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		630.84710	582.772	19.04	0.4560	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,008.29220	1,063.230	19.49	0.5912	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		550.89220	507.830	19.49	0.4088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,454.72910	1,372.397	16.61	0.7984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		172.12910	187.797	16.61	0.2016	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,186.31320	1,246.192	19.97	0.6360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		478.91320	440.792	19.97	0.3640	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		474.07440	509.089	17.80	0.3960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		916.67440	853.689	17.80	0.6040	853,688.80	1,000	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,253.06800	1,314.695	20.15	0.6510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		455.66800	419.294	20.15	0.3490	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,313.92430	2,218.891	16.66	0.9381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		41.32430	44.291	16.66	0.0619	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,172.32270	1,097.143	17.03	0.7099	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		289.72270	312.543	17.03	0.2901	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,276.64470	2,181.808	16.65	0.9346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		44.04470	47.208	16.65	0.0654	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,146.29710	1,071.886	17.07	0.7006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		303.69710	327.286	17.07	0.2994	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		987.67960	1,042.010	19.44	0.5855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		560.27960	516.610	19.44	0.4145	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,536.43860	2,615.829	22.78	0.8329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		199.03860	180.429	22.78	0.1671	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		847.17820	787.355	18.06	0.5709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		544.57820	582.755	18.06	0.4291	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,833.77190	1,742.250	16.42	0.8790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		91.17190	97.650	16.42	0.1210	0.00	0	14,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,921.81020	1,829.456	16.47	0.8924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		79.21020	84.856	16.47	0.1076	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		1,083.03470	1,013.231	17.25	0.6764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		340.43470	368.631	17.25	0.3236	0.00	0	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			927.01290	863.577	17.77	0.6088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			464.41290	498.977	17.77	0.3912	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			805.12390	747.306	18.22	0.5500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			592.52390	632.706	18.22	0.4500	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,193.65210	1,253.742	19.99	0.6377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			476.25210	438.342	19.99	0.3623	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,545.39410	2,624.873	22.80	0.8337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			197.99410	179.473	22.80	0.1663	0.00	0	106,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			682.92060	631.765	18.77	0.4854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			760.32060	807.165	18.77	0.5146	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,524.49330	1,591.783	20.85	0.7037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			377.09330	346.383	20.85	0.2963	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,917.62860	3,000.394	23.43	0.8630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			160.22860	144.994	23.43	0.1370	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			891.27350	829.423	17.90	0.5921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			498.67350	534.823	17.90	0.4079	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,344.19510	1,407.860	20.39	0.6700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			426.79510	392.460	20.39	0.3300	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,114.83550	2,189.406	22.04	0.7893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			257.43550	234.006	22.04	0.2107	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			791.55120	734.396	18.28	0.5431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			608.95120	649.796	18.28	0.4569	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,719.65900	1,789.950	21.31	0.7353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			332.25900	304.550	21.31	0.2647	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,904.09560	1,811.901	16.46	0.8898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			81.49560	87.301	16.46	0.1102	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			818.91730	760.433	18.17	0.5569	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			576.31730	615.833	18.17	0.4431	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,613.11340	1,682.006	21.06	0.7186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			355.71340	326.607	21.06	0.2814	163,303.25	500	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,729.98920	1,639.581	16.37	0.8615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			107.38920	114.981	16.37	0.1385	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,460.98350	1,527.053	20.69	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			393.58350	361.653	20.69	0.3076	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,531.39410	1,447.456	16.50	0.8186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			148.79410	162.856	16.50	0.1814	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,620.04460	1,532.749	16.39	0.8397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			127.44460	138.149	16.39	0.1603	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,927.89840	1,999.863	21.70	0.7655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			290.49840	264.463	21.70	0.2345	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,280.50140	1,202.335	16.86	0.7465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			237.90140	257.735	16.86	0.2535	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			679.06280	628.127	18.79	0.4832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			766.46280	813.527	18.79	0.5168	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,294.48020	1,215.951	16.84	0.7510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			231.88020	251.351	16.84	0.2490	0.00	0	14,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			714.61380	661.636	18.62	0.5027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			712.01380	757.036	18.62	0.4973	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			675.22310	624.513	18.81	0.4811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			772.62310	819.913	18.81	0.5189	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,218.85310	1,142.347	16.96	0.7261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			266.25310	287.747	16.96	0.2739	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,482.83590	2,561.685	22.69	0.8280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			205.43590	186.285	22.69	0.1720	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,554.35850	2,633.926	22.81	0.8345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			196.95850	178.526	22.81	0.1655	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,671.42950	2,752.108	23.02	0.8444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			184.02950	166.708	23.02	0.1556	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			1,059.42980	990.547	17.33	0.6667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			356.82980	385.947	17.33	0.3333	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,387.65400	3,474.880	24.57	0.8875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			130.25400	119.480	24.57	0.1125	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,771.70030	3,860.417	25.54	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			114.30030	105.017	25.54	0.0980	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			576.29690	531.603	19.34	0.4241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			953.69690	1,007.003	19.34	0.5759	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			554.00400	510.737	19.47	0.4107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,001.40400	1,056.137	19.47	0.5893	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,438.35050	2,516.734	22.61	0.8238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			210.95050	191.333	22.61	0.1762	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,429.47170	2,507.763	22.60	0.8230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			212.07170	192.363	22.60	0.1770	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			573.05690	528.569	19.36	0.4221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			960.45690	1,013.969	19.36	0.5779	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,266.62580	1,188.824	16.88	0.7420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			244.02580	264.225	16.88	0.2580	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,097.65940	2,172.006	22.01	0.7872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			260.25940	236.606	22.01	0.2128	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			602.93240	556.570	19.19	0.4398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			900.33240	951.970	19.19	0.5602	0.00	0	77,255
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,734.88030	2,816.129	23.12	0.8495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			177.48030	160.729	23.12	0.1505	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,387.74790	1,306.929	16.70	0.7794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			195.14790	212.329	16.70	0.2206	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,790.27420	1,699.198	16.40	0.8719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			97.67420	104.598	16.40	0.1281	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,861.06420	1,932.020	21.57	0.7562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			303.66420	276.620	21.57	0.2438	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,223.17930	1,284.099	20.07	0.6444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			465.77930	428.699	20.07	0.3556	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,704.37940	1,614.271	16.36	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			111.77940	119.671	16.36	0.1431	0.00	0	10,125

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	13.50	Call		1,424.71990	1,343.053	16.65	0.7900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		182.11990	198.453	16.65	0.2100	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,351.38250	1,271.432	16.76	0.7686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		208.78250	226.832	16.76	0.2314	0.00	0	4,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		752.13220	696.949	18.44	0.5227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		659.53220	702.349	18.44	0.4773	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		582.83850	537.733	19.30	0.4280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		940.23850	993.133	19.30	0.5720	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,554.84320	1,470.438	16.47	0.8245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		142.24320	155.838	16.47	0.1755	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,238.09080	1,299.365	20.11	0.6477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		460.69080	423.965	20.11	0.3523	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,476.78400	1,543.165	20.73	0.6953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		389.38400	357.764	20.73	0.3047	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		867.62800	918.197	19.09	0.5501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		620.22800	572.797	19.09	0.4499	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		969.43650	904.181	17.62	0.6280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		426.83650	459.581	17.62	0.3720	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		517.88440	476.988	19.70	0.3885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,085.28440	1,142.388	19.70	0.6115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		842.40740	782.807	18.08	0.5685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		549.80740	588.207	18.08	0.4315	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		686.80430	635.422	18.75	0.4875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		754.20430	800.822	18.75	0.5125	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		514.98830	474.288	19.72	0.3867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,092.38830	1,149.689	19.72	0.6133	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		512.11330	471.605	19.74	0.3849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,099.51330	1,157.005	19.74	0.6151	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		1,111.39700	1,041.422	17.25	0.6766	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		351.99700	380.022	17.25	0.3234	0.00	0	50,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		28.37810	30.501	16.58	0.0440	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,577.77810	2,481.901	16.58	0.9560	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		686.02010	728.398	18.46	0.4763	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		779.12010	723.598	18.46	0.5237	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		978.33860	913.834	17.71	0.6182	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		465.23860	498.634	17.71	0.3818	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,182.89520	1,240.994	19.87	0.6231	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		515.99520	476.194	19.87	0.3769	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		1,004.97380	939.382	17.62	0.6298	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		441.87380	474.182	17.62	0.3702	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		98.56660	105.696	16.39	0.1254	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,861.66660	1,770.896	16.39	0.8746	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,454.04840	1,518.525	20.56	0.6792	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		427.14840	393.725	20.56	0.3208	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		107.84100	115.685	16.35	0.1337	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,828.44100	1,738.285	16.35	0.8663	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			1,073.66470	1,008.222	17.61	0.6248	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			500.76470	533.422	17.61	0.3752	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,340.10460	1,398.743	19.97	0.6272	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,554.06360	1,473.030	16.61	0.7819	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			804.50780	750.374	18.63	0.5046	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			103.49100	112.368	16.18	0.1231	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			2,006.39100	1,917.168	16.18	0.8769	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,938.94540	1,850.647	16.23	0.8654	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			116.04540	125.847	16.23	0.1346	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			221.16360	238.230	16.61	0.2181	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			553.00460	513.543	19.97	0.3728	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			1,100.10900	1,033.674	17.52	0.6355	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			477.20900	508.874	17.52	0.3645	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,606.73140	1,670.813	20.60	0.6760	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			469.63140	435.613	20.60	0.3240	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			821.60780	865.574	18.63	0.4954	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,188.48600	1,121.772	17.46	0.6406	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			507.58600	539.572	17.46	0.3594	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,773.32090	1,837.746	20.75	0.6764	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			504.22090	469.946	20.75	0.3236	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,162.24080	1,096.446	17.55	0.6307	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			531.34080	564.246	17.55	0.3693	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,495.90780	1,555.238	20.14	0.6311	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			586.80780	547.438	20.14	0.3689	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			160.29060	172.665	16.20	0.1626	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,901.19060	1,814.865	16.20	0.8374	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			2,012.59480	1,923.856	16.01	0.8597	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			131.69480	141.656	16.01	0.1403	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			956.81700	1,002.845	18.85	0.5113	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			827.71700	775.045	18.85	0.4887	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			28.74130	29.940	14.74	0.0408	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,775.24130	2,677.740	14.74	0.9592	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,667.21020	2,570.465	14.82	0.9465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			40.11020	42.265	14.82	0.0535	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			715.41790	754.059	18.10	0.4289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			1,042.51790	982.259	18.10	0.5711	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,251.65210	2,159.594	15.56	0.8933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			604.17920	639.155	17.74	0.3897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,136.36780	1,072.622	17.76	0.6084	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			609.26780	644.422	17.76	0.3916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,146.21200	1,082.114	17.73	0.6122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			599.11200	633.914	17.73	0.3878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			743.23530	782.738	18.19	0.4381	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,319.87380	3,402.192	23.35	0.8212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			266.97380	250.392	23.35	0.1788	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			629.83010	665.685	17.83	0.3991	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			1,116.93010	1,053.885	17.83	0.6009	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,141.27920	1,077.355	17.74	0.6103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			570.51840	533.081	20.42	0.3511	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			2,045.81620	1,957.551	15.96	0.8571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			138.71620	149.351	15.96	0.1429	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,416.64430	1,341.363	17.02	0.7041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			389.54430	413.163	17.02	0.2959	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			1,020.33530	960.938	18.19	0.5619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			667.24570	624.150	19.79	0.4011	0.00	0	6,250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			427.82020	453.019	17.12	0.3147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,354.92020	1,281.219	17.12	0.6853	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,602.29840	1,662.644	20.29	0.6389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			589.39840	550.844	20.29	0.3611	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,663.41840	1,724.881	20.42	0.6489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			371.20740	394.046	16.97	0.2865	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,330.18640	1,384.689	19.68	0.5890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			687.28640	642.889	19.68	0.4110	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,859.75580	1,775.954	16.34	0.8180	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			192.65580	207.754	16.34	0.1820	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,380.14570	1,435.950	19.79	0.5989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			940.49930	884.175	18.51	0.5279	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			2,061.84460	1,973.245	15.93	0.8601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			134.74460	145.045	15.93	0.1399	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			166.46800	179.425	16.16	0.1636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,943.56800	1,857.625	16.16	0.8364	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,448.30740	1,372.245	16.97	0.7135	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			94.55210	101.394	15.56	0.1067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,512.04240	1,570.653	20.09	0.6234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			619.14240	578.853	20.09	0.3766	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,226.37100	4,126.509	17.97	0.9893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			9.27100	8.309	17.97	0.0107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			853.39930	895.975	18.51	0.4721	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			799.52070	839.861	18.31	0.4522	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			997.92070	939.161	18.31	0.5478	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,663.02370	2,736.154	22.13	0.7679	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			361.42370	335.454	22.13	0.2321	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,266.47930	1,199.005	17.43	0.6452	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			533.07930	564.905	17.43	0.3548	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,920.20830	1,985.155	20.87	0.6768	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			533.60830	499.255	20.87	0.3232	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,082.50950	1,130.311	19.03	0.5242	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			845.90950	794.411	19.03	0.4758	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,240.32470	1,173.733	17.51	0.6358	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			556.92470	589.633	17.51	0.3642	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,639.93940	1,700.277	20.29	0.6352	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			613.33940	574.377	20.29	0.3648	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		142.71470	154.117	15.82	0.1440	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		2,076.11470	1,988.217	15.82	0.8560	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		188.24340	203.363	16.16	0.1752	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,937.24340	1,853.063	16.16	0.8248	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,017.98500	2,082.895	21.01	0.6866	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		520.68500	486.295	21.01	0.3134	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,756.83070	1,674.923	16.59	0.7802	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		264.13070	281.523	16.59	0.2198	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,357.28430	1,287.602	17.39	0.6504	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		561.88430	591.802	17.39	0.3496	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,074.61770	2,138.358	20.95	0.6756	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		570.01770	534.158	20.95	0.3244	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,217.80940	1,266.808	19.21	0.5345	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,148.91800	2,064.446	15.66	0.8523	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		873.20940	822.608	19.21	0.4655	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,329.60280	1,262.355	17.47	0.6416	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		584.20280	616.555	17.47	0.3584	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,792.20620	1,852.791	20.42	0.6371	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		647.60620	608.592	20.42	0.3629	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		153.51800	168.646	15.66	0.1477	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		217.50010	236.459	16.21	0.1870	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,974.80010	1,894.159	16.21	0.8130	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		710.68990	746.603	17.84	0.3952	0.00	0	3,950
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,250.68990	1,186.903	17.84	0.6048	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,959.26030	2,021.609	20.67	0.6527	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		629.26030	591.908	20.67	0.3473	0.00	0	3,950
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,241.23750	2,305.365	21.07	0.6781	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		593.43750	557.765	21.07	0.3219	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,949.36480	2,010.532	20.58	0.6413	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		671.56480	632.932	20.58	0.3587	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,357.35690	1,407.434	19.39	0.5457	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		889.55690	839.834	19.39	0.4543	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,410.77120	1,341.577	17.46	0.6467	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		608.57120	639.177	17.46	0.3533	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,438.47620	1,366.847	17.37	0.6551	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		586.27620	614.447	17.37	0.3449	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		160.94130	178.236	15.47	0.1492	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,213.14130	2,130.636	15.47	0.8508	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		246.53730	268.503	16.21	0.1969	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		2,014.33730	1,936.603	16.21	0.8031	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,262.54580	4,342.897	24.58	0.8195	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		326.04580	306.597	24.58	0.1805	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,610.02050	1,664.476	19.83	0.5819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		824.32050	778.976	19.83	0.4181	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,676.31560	2,743.857	21.65	0.7151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		530.61560	498.357	21.65	0.2849	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			4,350.17560	4,249.209	16.80	0.9839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			312.51320	336.418	16.58	0.2254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,949.51850	1,873.352	16.53	0.7779	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			305.21850	328.852	16.53	0.2221	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			572.67400	599.595	17.31	0.3328	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,948.25810	4,026.929	23.84	0.8015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			362.55810	341.429	23.84	0.1985	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,943.15600	1,867.125	16.56	0.7762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			308.85600	332.625	16.56	0.2238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,936.81320	1,860.918	16.58	0.7746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			321.26850	302.536	25.02	0.1740	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,911.17790	3,989.683	23.77	0.7998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			365.47790	344.183	23.77	0.2002	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,598.07530	3,675.055	23.15	0.7842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			392.37530	369.555	23.15	0.2158	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,516.97400	1,444.095	17.31	0.6672	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,272.33410	1,319.615	19.14	0.5200	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,023.81390	3,094.426	22.17	0.7456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			468.11390	438.926	22.17	0.2544	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,652.48220	1,576.233	17.08	0.7040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			478.18220	501.733	17.08	0.2960	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,556.96850	4,638.036	25.02	0.8260	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			377.65750	355.669	23.48	0.2073	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			917.11510	867.217	19.39	0.4564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,392.81510	1,442.717	19.39	0.5436	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,545.61010	1,471.987	17.26	0.6752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			551.31010	577.487	17.26	0.3248	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			976.63410	924.115	19.14	0.4800	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			603.35010	631.310	17.38	0.3440	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,205.57200	3,277.613	22.43	0.7597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			439.87200	412.113	22.43	0.2403	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,412.29630	1,344.840	17.55	0.6366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			657.99630	690.340	17.55	0.3634	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,763.35750	3,841.169	23.48	0.7927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			920.31060	870.269	19.38	0.4577	0.00	0	30,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,616.19570	1,540.817	17.14	0.6944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			501.89570	526.317	17.14	0.3056	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,275.41940	3,347.982	22.53	0.7648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			429.71940	402.482	22.53	0.2352	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,477.65010	1,405.810	17.38	0.6560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			15.87560	14.709	16.80	0.0161	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,654.31240	2,565.001	14.25	0.9184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			70.01240	80.501	14.25	0.0816	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,230.08450	1,169.091	18.17	0.5751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			865.78450	904.591	18.17	0.4249	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,386.01060	1,435.769	19.38	0.5423	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		1,491.80590	1,420.158	17.41	0.6519	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		631.00590	659.258	17.41	0.3481	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		700.01060	661.213	20.67	0.3572	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,089.21060	2,150.313	20.67	0.6428	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,482.07980	1,532.983	19.52	0.5528	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		912.87980	863.883	19.52	0.4472	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,398.42010	2,462.358	21.16	0.6792	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		619.22010	583.258	21.16	0.3208	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,519.48910	1,447.106	17.36	0.6597	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		608.68910	636.206	17.36	0.3403	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		174.90380	192.730	15.44	0.1523	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,285.70380	2,203.630	15.44	0.8477	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		276.13590	298.720	16.27	0.2048	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		2,060.63590	1,983.420	16.27	0.7952	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,576.82330	1,504.499	17.47	0.6567	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		654.42330	682.499	17.47	0.3433	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,254.64810	2,315.378	20.87	0.6459	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		727.04810	687.378	20.87	0.3541	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,604.34990	1,531.326	17.42	0.6642	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		648.46220	612.328	21.36	0.3203	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		311.50190	335.533	16.39	0.2147	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		2,093.90190	2,017.533	16.39	0.7853	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		631.94990	659.326	17.42	0.3358	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,360.67010	2,279.753	15.47	0.8448	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		188.27010	207.753	15.47	0.1552	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,631.55340	1,683.581	19.77	0.5614	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		933.95340	885.581	19.77	0.4386	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,566.06220	2,630.328	21.36	0.6797	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,686.15310	1,613.101	17.51	0.6683	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		653.05310	681.101	17.51	0.3317	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,708.95200	2,773.395	21.56	0.6778	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		682.05200	645.395	21.56	0.3222	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,759.61650	1,812.771	20.01	0.5659	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,438.63200	2,353.614	15.52	0.8426	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		962.71650	914.771	20.01	0.4341	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,658.99770	1,586.652	17.57	0.6612	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		675.89770	704.652	17.57	0.3388	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,395.90240	2,457.061	21.09	0.6461	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		759.00240	719.061	21.09	0.3539	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		205.53200	221.614	15.52	0.1574	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		345.37830	367.782	16.44	0.2213	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,144.77830	2,065.982	16.44	0.7787	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,150.33370	5,219.622	25.28	0.8107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		412.73370	380.622	25.28	0.1893	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,419.77380	3,317.552	14.05	0.9536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		47.37380	46.552	14.05	0.0464	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			2,039.87470	1,963.707	16.93	0.7462	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			437.47470	462.707	16.93	0.2538	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,060.53680	1,009.029	19.74	0.4627	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,618.13680	1,668.029	19.74	0.5373	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,066.78300	1,015.015	19.72	0.4649	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,604.38300	1,654.015	19.72	0.5351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,808.20810	2,873.240	21.69	0.6799	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			690.60810	654.240	21.69	0.3201	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,063.65760	1,012.020	19.73	0.4638	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,611.25760	1,661.020	19.73	0.5362	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,773.36470	1,699.457	17.56	0.6730	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			673.26470	701.157	17.56	0.3270	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,857.80750	2,922.750	21.73	0.6757	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			717.90750	681.050	21.73	0.3243	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,901.48970	1,955.669	20.24	0.5707	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,523.57340	2,436.630	15.62	0.8400	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			991.58970	943.969	20.24	0.4293	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,746.30480	1,673.148	17.62	0.6661	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			696.20480	724.848	17.62	0.3339	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,542.79620	2,604.685	21.27	0.6458	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			792.89620	752.985	21.27	0.3542	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			223.47340	238.330	15.62	0.1600	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			383.09590	403.492	16.58	0.2281	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,197.39590	2,115.892	16.58	0.7719	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			416.74150	437.576	16.69	0.2342	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,241.74150	2,159.975	16.69	0.7658	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			448.60510	472.373	16.80	0.2395	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,288.40510	2,208.973	16.80	0.7605	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,367.88910	1,308.642	19.51	0.5181	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,518.78910	1,563.042	19.51	0.4819	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,364.34630	1,305.213	19.52	0.5171	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,525.24630	1,569.613	19.52	0.4829	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,360.81460	1,301.801	19.53	0.5160	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,531.71460	1,576.201	19.53	0.4840	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			482.97980	505.743	16.89	0.2442	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,337.67980	2,256.543	16.89	0.7558	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,375.77240	2,294.169	16.97	0.7513	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			514.57240	537.469	16.97	0.2487	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			549.55630	572.408	17.05	0.2524	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,431.95630	2,349.508	17.05	0.7476	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,743.77180	1,678.083	18.95	0.5861	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,280.47180	1,320.283	18.95	0.4139	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,751.71900	1,685.827	18.92	0.5882	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,268.41900	1,308.027	18.92	0.4118	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,747.73930	1,681.953	18.94	0.5871	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,274.43930	1,314.153	18.94	0.4129	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			1,411.82710	1,452.588	19.18	0.4230	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,781.42710	1,715.588	19.18	0.5770	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,899.72660	1,831.532	19.14	0.5882	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,419.72660	1,459.232	19.14	0.4118	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,907.58040	1,839.183	19.11	0.5901	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,407.58040	1,446.883	19.11	0.4099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,903.64370	1,835.352	19.12	0.5891	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,413.64370	1,453.052	19.12	0.4109	0.00	0	0
Total \$ / R Option												9,512,426.55	16,500	9,080,948
Total \$ / R												608,760,927.45	57,914	10,168,579
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.46850		14.56620			0.0000	0.00	0	334
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.64460		14.74260			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.80820		14.90710			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.98450		15.08430			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.16100		15.26240			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	344
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			126,597.95540	134,082.779	22.19	0.8000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			16,217.95540	13,932.779	22.19	0.2000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			25,289.42110	22,054.769	21.02	0.2959	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			88,669.42110	95,204.769	21.02	0.7041	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			25,052.42980	21,843.558	21.05	0.2936	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			89,432.42980	95,993.558	21.05	0.7064	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			25,528.68480	22,268.087	20.99	0.2983	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			87,908.68480	94,418.087	20.99	0.7017	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			107,116.89220	100,183.404	17.29	0.6716	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			34,856.89220	37,723.404	17.29	0.3284	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			106,528.73420	99,617.679	17.31	0.6691	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			35,268.73420	38,157.679	17.31	0.3309	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			105,942.97520	99,054.712	17.33	0.6667	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			35,682.97520	38,594.712	17.33	0.3333	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			114,621.20070	108,211.436	17.73	0.6122	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			59,911.20070	63,391.436	17.73	0.3878	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			114,127.92160	107,735.507	17.74	0.6103	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			60,417.92160	63,915.507	17.74	0.3897	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			113,636.77970	107,262.161	17.76	0.6084	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			60,926.77970	64,442.161	17.76	0.3916	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			124,312.15550	118,165.941	18.12	0.5797	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			84,882.15550	88,715.941	18.12	0.4203	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			123,876.81300	117,745.302	18.14	0.5782	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			85,446.81300	89,295.302	18.14	0.4218	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			123,443.18930	117,326.361	18.15	0.5766	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			86,013.18930	89,876.361	18.15	0.4234	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			181,978.69770	174,408.075	17.34	0.6944	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		58,738.69770	61,308.075	17.34	0.3056		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		183,133.41870	175,534.633	17.32	0.6972		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		57,893.41870	60,434.633	17.32	0.3028		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		182,555.49700	174,970.788	17.33	0.6958		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		58,315.49700	60,870.788	17.33	0.3042		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	344
£ / R	On 15/10/2018	Foreign Exchange Future			18.94370	19.01950			0.0000		909,297.60	48	0
£ / R	On 30/11/2018	Foreign Exchange Future			18.90780	19.05670			0.0000		0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			19.05920	19.21280			0.0000		163,794,764.80	8,594	439,603
£ / R	On 18/03/2019	Foreign Exchange Future			19.38920	19.54320			0.0000		0.00	0	6,644
£ / R	On 14/06/2019	Foreign Exchange Future			19.69620	19.85080			0.0000		0.00	0	5,856
£ / R	On 16/09/2019	Foreign Exchange Future			20.03070	20.18700			0.0000		0.00	0	10,363
£ / R	On 13/12/2019	Foreign Exchange Future			20.36540	20.52300			0.0000		0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			20.73480	20.89490			0.0000		0.00	0	0
Total £ / R Future											164,704,062.40	8,642	462,479
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Put		153.78740	136.300	19.53	1.0000		0.00	0	0
£ / R	On 15/10/2018	Foreign Exchange Option	19.08	Call		93.28740	0.000	19.53	0.0000		0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Put		742.10420	836.443	18.92	0.6536		0.00	0	0
£ / R	On 30/11/2018	Foreign Exchange Option	19.46	Call		338.80420	284.243	18.92	0.3464		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Put		615.00250	698.653	18.38	0.5522		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	19.30	Call		527.80250	457.853	18.38	0.4478		0.00	0	200
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Put		1,907.04320	2,039.681	20.45	0.8704		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	21.00	Call		119.84320	98.881	20.45	0.1296		0.00	0	400
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		1,252.70630	1,129.916	17.77	0.7696		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		159.90630	190.716	17.77	0.2304		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		1,244.91920	1,122.537	17.77	0.7672		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		162.11920	193.337	17.77	0.2328		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		1,260.51380	1,137.318	17.76	0.7720		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		157.71380	188.118	17.76	0.2280		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		1,619.46460	1,502.690	17.25	0.7180		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		366.26460	403.490	17.25	0.2820		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Call		1,831.90840	1,709.181	17.31	0.7635		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Put		288.70840	319.982	17.31	0.2365		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		1,612.38150	1,495.819	17.25	0.7164		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		369.18150	406.619	17.25	0.2836		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Put		2,241.56550	2,360.062	19.39	0.7689		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Call		344.76550	309.262	19.39	0.2311		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Put		1,171.43710	1,259.279	18.08	0.5814		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Call		714.63710	648.479	18.08	0.4186		0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		1,605.31060	1,488.965	17.24	0.7148		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Put		372.11060	409.765	17.24	0.2852		0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Call		1,817.78270	1,705.677	17.54	0.6776		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			596.98270	639.477	17.54	0.3224	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,811.31250	1,699.378	17.54	0.6763	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			600.51250	643.178	17.54	0.3237	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,824.27240	1,711.990	17.54	0.6790	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			593.47240	635.790	17.54	0.3210	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			2,121.00220	2,011.879	17.86	0.6724	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			764.00220	811.179	17.86	0.3276	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			2,133.44260	2,024.023	17.86	0.6746	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			756.44260	803.323	17.86	0.3254	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			2,127.21990	2,017.949	17.86	0.6735	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			760.21990	807.249	17.86	0.3265	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,904.62740	1,816.196	18.61	0.5785	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,351.62740	1,420.796	18.61	0.4215	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,914.14730	1,825.432	18.60	0.5804	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,341.14730	1,410.032	18.60	0.4196	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,909.38210	1,820.804	18.60	0.5795	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,346.38210	1,415.404	18.60	0.4205	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,560.10720	1,633.973	19.00	0.4172	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			2,160.35690	2,074.242	19.00	0.5819	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,565.45690	1,639.442	19.00	0.4181	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			2,155.71570	2,069.729	19.00	0.5811	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,570.81570	1,644.929	19.00	0.4189	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			2,165.00720	2,078.773	19.00	0.5828	0.00	0	0
Total £ / R Option												0.00	0	2,100
Total £ / R												164,704,062.40	8,642	464,579
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12997		0.13046			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13267		0.13316			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13520		0.13569			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			1,095.06650	1,046.605	16.73	0.8870	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			49.26650	49.805	16.73	0.1130	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			465.86730	429.100	20.49	0.5154	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			420.06730	432.300	20.49	0.4846	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			2,058.35890	2,007.781	21.46	0.9751	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			12.55890	10.981	21.46	0.0249	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,586.63230	1,537.399	22.55	0.7759	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			270.43230	270.399	22.55	0.2241	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			959.84270	918.222	22.87	0.5836	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			643.64270	651.222	22.87	0.4164	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,398.22530	2,346.819	22.24	0.9145	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			82.02530	79.819	22.24	0.0855	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,193.98430	1,209.884	21.29	0.5456	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,751.44410	1,703.388	16.79	0.8265	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			182.14410	183.688	16.79	0.1735	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,158.06030	1,118.316	19.36	0.6284	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			588.76030	598.617	19.36	0.3716	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			763.28430	729.584	21.29	0.4544	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			16.69400		16.71390			0.0000	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Future			16.69250		16.77150			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.83420		16.91690			0.0000	6,632,674.80	394	108,299
€ / R	On	18/03/2019	Foreign Exchange Future			17.19040		17.27320			0.0000	0.00	0	36,666
€ / R	On	14/06/2019	Foreign Exchange Future			17.52330		17.60700			0.0000	0.00	0	5,256
€ / R	On	14/08/2019	Foreign Exchange Future			17.76150		17.84630			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.89110		17.97530			0.0000	0.00	0	6,834
€ / R	On	13/12/2019	Foreign Exchange Future			18.20790		18.29430			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.63170		18.72270			0.0000	0.00	0	0
Total € / R Future												6,632,674.80	394	157,092
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Put			967.17800	986.000	19.58	1.0000	0.00	0	0
€ / R	On	15/10/2018	Foreign Exchange Option	17.68	Call			1.07800	0.000	19.58	0.0000	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			595.04600	635.585	18.43	0.6111	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			326.54600	288.085	18.43	0.3889	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			209.00500	182.653	20.02	0.2370	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,192.10500	1,248.453	20.02	0.7630	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			212.75640	186.091	19.98	0.2408	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,175.85640	1,231.891	19.98	0.7592	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			210.87340	184.365	20.00	0.2389	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,183.97340	1,240.165	20.00	0.7611	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,402.84210	1,331.731	15.80	0.7472	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			269.64210	281.331	15.80	0.2528	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,395.84950	1,324.887	15.80	0.7452	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			272.64950	284.487	15.80	0.2548	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,409.85670	1,338.597	15.79	0.7492	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			266.65670	278.197	15.79	0.2508	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,503.02180	1,429.937	15.69	0.7749	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,811.66930	1,733.976	15.38	0.8466	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			138.46930	143.576	15.38	0.1534	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			759.26450	711.521	17.43	0.4941	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			816.06450	851.121	17.43	0.5059	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,613.84540	2,675.822	20.99	0.8193	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			237.04540	216.222	20.99	0.1807	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			229.82180	239.537	15.69	0.2251	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,336.99830	1,278.919	16.40	0.6373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			599.99830	625.619	16.40	0.3627	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,331.75760	1,273.822	16.42	0.6356	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	16.88	Put			604.75760	630.522	16.42	0.3644	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,342.25340	1,284.036	16.39	0.6390	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			595.25340	620.736	16.39	0.3610	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			315.64240	327.473	15.55	0.2134	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			2,131.94240	2,058.974	15.55	0.7866	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,436.56430	2,491.387	19.76	0.6812	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			632.86430	602.887	19.76	0.3188	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,984.10840	1,914.163	15.71	0.7572	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			377.80840	392.663	15.71	0.2428	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,509.77940	1,453.639	16.39	0.6421	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			673.47940	702.139	16.39	0.3579	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			1,278.73350	1,231.578	17.30	0.5466	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,093.43350	1,130.478	17.30	0.4534	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			1,286.77800	1,239.414	17.28	0.5493	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,081.47800	1,118.314	17.28	0.4507	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			1,282.74850	1,235.485	17.29	0.5480	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,087.44850	1,124.385	17.29	0.4520	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,227.76340	1,267.531	17.41	0.4419	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,500.00040	1,453.181	17.39	0.5604	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,215.70040	1,255.281	17.39	0.4396	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,496.02550	1,449.296	17.40	0.5593	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,221.72550	1,261.396	17.40	0.4407	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,492.06340	1,445.431	17.41	0.5581	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,434.53320	1,477.415	17.69	0.4417	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,694.87350	1,646.611	17.67	0.5603	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,422.17350	1,464.911	17.67	0.4397	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,691.04770	1,642.857	17.68	0.5593	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,428.34770	1,471.157	17.68	0.4407	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,687.23320	1,639.115	17.69	0.5583	0.00	0	0
Total € / R Option												0.00	0	95,636
Total € / R												6,632,674.80	394	252,728
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.33760		10.37140			0.0000	0.00	0	36,597
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.47680		10.51050			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.61120		10.64520			0.0000	0.00	0	4,929
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.75930		10.79380			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.90940		10.94420			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.07400		11.11020			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	41,946
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,130.86980	1,160.349	18.05	0.9167	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			31.60040	27.355	18.07	0.0817	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,140.20040	1,169.755	18.07	0.9183	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			30.94520	26.773	18.09	0.0802	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,149.54520	1,179.173	18.09	0.9198	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			32.26980	27.949	18.05	0.0833	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			467.52110	443.748	13.97	0.5712	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			307.02110	316.948	13.97	0.4288	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			462.39170	438.793	13.99	0.5670	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			311.89170	321.993	13.99	0.4330	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			457.30810	433.882	14.00	0.5628	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			316.80810	327.082	14.00	0.4372	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			738.03860	755.779	15.18	0.5935	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			370.16340	354.008	15.20	0.4038	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			744.96340	762.808	15.20	0.5962	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			376.33960	359.978	15.17	0.4092	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			731.13960	748.778	15.17	0.5908	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			373.23860	356.979	15.18	0.4065	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			594.32990	609.326	14.80	0.4719	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			623.85550	604.561	14.81	0.5255	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			600.05550	615.261	14.81	0.4745	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			632.43510	612.718	14.78	0.5307	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			588.63510	603.418	14.78	0.4693	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			628.12990	608.626	14.80	0.5281	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			690.20160	704.046	15.25	0.4630	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			740.18930	719.297	15.26	0.5348	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			695.98930	709.897	15.26	0.4652	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			735.99990	715.232	15.27	0.5327	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			701.79990	715.832	15.27	0.4673	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			744.40160	723.446	15.25	0.5370	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			853.34330	829.743	15.66	0.5399	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			803.14330	815.743	15.66	0.4601	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			849.24070	825.689	15.68	0.5380	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			809.04070	821.689	15.68	0.4620	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			857.47100	833.816	15.65	0.5418	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			797.27100	809.816	15.65	0.4582	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	41,946
CAD/ R	On	14/12/2018	Foreign Exchange Future			11.15370		11.19560			0.0000	0.00	0	600
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.31130		11.35250			0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.45500		11.49710			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.47300		11.51440			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.62620		11.66820			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.78100		11.82470			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			1,719.33430	1,677.062	17.98	0.9883	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			3.73430	3.362	17.98	0.0117	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,709.39140	1,667.118	17.92	0.9881	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			3.79140	3.418	17.92	0.0119	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,729.27840	1,687.008	18.05	0.9885	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			3.67840	3.308	18.05	0.0115	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			800.74370	764.639	14.37	0.7297	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			178.24370	183.340	14.37	0.2703	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			793.78310	757.768	14.37	0.7264	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			181.28310	186.468	14.37	0.2736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			807.73930	771.547	14.37	0.7330	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			175.23930	180.247	14.37	0.2670	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			964.01420	926.292	14.85	0.7079	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			266.91420	271.292	14.85	0.2921	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			957.42890	919.767	14.86	0.7053	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			270.32890	274.767	14.86	0.2947	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			970.62770	932.845	14.85	0.7106	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			263.52770	267.845	14.85	0.2894	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			771.15400	741.004	15.87	0.5516	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			636.75400	648.004	15.87	0.4484	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			766.76360	736.691	15.89	0.5493	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			642.36360	653.691	15.89	0.4507	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			762.40130	732.405	15.90	0.5470	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			648.00130	659.405	15.90	0.4530	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			882.40110	851.237	16.23	0.5517	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			754.20110	765.037	16.23	0.4483	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			878.17640	847.086	16.25	0.5498	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			759.97640	770.886	16.25	0.4502	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			886.64140	855.408	16.22	0.5537	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			748.44140	759.208	16.22	0.4463	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			994.99020	962.373	16.45	0.5547	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			860.29020	871.373	16.45	0.4453	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			990.88080	958.319	16.47	0.5530	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			866.18080	877.319	16.47	0.4470	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			999.11220	966.439	16.44	0.5564	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			854.41220	865.439	16.44	0.4436	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			700.00000		698.34250			0.0000	17,500,000,000.00	25,000	0
Total CF CANDCO CC01 Future												17,500,000,000.00	25,000	0
Total CF CANDCO CC01												17,500,000,000.00	25,000	0
CHF / R	On	14/12/2018	Foreign Exchange Future			14.72260		14.75890			0.0000	0.00	0	1,748
CHF / R	On	18/03/2019	Foreign Exchange Future			15.05060		15.08640			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.35730		15.39360			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.69680		15.73270			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			15.98490		16.02110			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.67280		16.71340			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			1,576.50460	1,537.888	17.22	0.9438	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			27.60460	25.288	17.22	0.0562	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,566.76640	1,528.141	17.17	0.9431	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.86640	25.541	17.17	0.0569	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,586.24600	1,547.639	17.28	0.9444	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			27.34600	25.039	17.28	0.0556	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			1,011.78780	979.275	17.12	0.6566	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			405.38780	408.675	17.12	0.3434	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			1,023.48130	990.842	17.10	0.6613	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			397.08130	400.242	17.10	0.3387	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			1,017.62370	985.047	17.11	0.6589	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			401.22370	404.447	17.11	0.3411	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,225.50080	1,196.587	17.33	0.6428	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			561.90080	569.287	17.33	0.3572	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,220.14640	1,191.286	17.35	0.6410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			566.54640	573.986	17.35	0.3590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,230.87110	1,201.909	17.32	0.6447	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			557.27110	564.609	17.32	0.3553	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			1,129.12560	1,106.846	18.39	0.5361	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,086.42560	1,100.046	18.39	0.4639	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			1,125.18860	1,102.949	18.41	0.5347	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,092.48860	1,106.149	18.41	0.4653	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			1,133.07760	1,110.764	18.38	0.5375	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,080.37760	1,093.964	18.38	0.4625	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,304.70480	1,283.934	18.48	0.5440	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,233.60480	1,249.034	18.48	0.4560	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,300.87740	1,280.141	18.49	0.5428	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,239.77740	1,255.241	18.49	0.4572	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,297.06300	1,276.360	18.50	0.5416	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,245.96300	1,261.460	18.50	0.4584	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,534.84400	1,514.206	18.90	0.5493	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,451.44400	1,471.406	18.90	0.4507	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,531.08530	1,510.472	18.91	0.5483	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,457.68530	1,477.672	18.91	0.4517	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,538.61390	1,517.952	18.89	0.5504	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,445.21390	1,465.152	18.89	0.4496	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			2.08770		2.10060			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10520		2.11730			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			2.12270		2.13480			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			1,958.17290	1,836.137	16.66	0.9117	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			52.17290	59.137	16.66	0.0883	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,867.01760	1,746.069	16.61	0.8993	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			61.01760	69.069	16.61	0.1007	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			2,050.45160	1,927.446	16.71	0.9229	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			44.45160	50.446	16.71	0.0771	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			754.09060	803.672	16.15	0.4516	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			977.82760	909.156	16.21	0.5303	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			804.82760	857.156	16.21	0.4697	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			1,078.19790	1,004.042	16.09	0.5665	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			705.19790	752.042	16.09	0.4335	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			1,027.09060	955.672	16.15	0.5484	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,010.29810	1,911.591	15.73	0.7282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			462.29810	484.591	15.73	0.2718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,941.84050	1,842.878	15.71	0.7152	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			493.84050	515.878	15.71	0.2848	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,080.14070	1,981.665	15.75	0.7410	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			432.14070	454.665	15.75	0.2590	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			241.76300		275.75300			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			2.27950		2.29120			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.32870		2.34030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.37580		2.38730			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.41880		2.43070			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.56600		2.57920			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.63900		2.65280			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			62.16990	60.321	16.06	0.0861	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,983.62410	1,865.751	16.07	0.9017	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			71.62410	70.751	16.07	0.0983	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			2,165.78150	2,046.169	16.06	0.9250	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			53.78150	51.169	16.06	0.0750	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			2,074.16990	1,955.321	16.06	0.9139	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			1,463.80550	1,377.515	15.71	0.6510	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			560.80550	590.515	15.71	0.3490	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			1,406.11410	1,321.793	15.79	0.6343	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			603.11410	634.793	15.79	0.3657	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			1,525.95450	1,437.931	15.68	0.6672	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			522.95450	550.931	15.68	0.3328	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,717.48670	2,612.636	15.63	0.8019	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			344.48670	354.636	15.63	0.1981	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,642.30090	2,538.508	15.66	0.7912	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			369.30090	380.508	15.66	0.2088	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,797.91900	2,691.831	15.67	0.8114	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			324.91900	333.831	15.67	0.1886	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,724.94730	1,646.936	16.84	0.5514	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,417.94730	1,458.936	16.84	0.4486	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,815.26860	1,735.148	16.71	0.5718	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,308.26860	1,347.148	16.71	0.4282	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,769.56550	1,690.500	16.78	0.5615	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,362.56550	1,402.500	16.78	0.4385	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			1,833.66950	1,878.964	17.83	0.4488	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			2,212.65100	2,123.521	17.72	0.5673	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			1,720.65100	1,763.521	17.72	0.4327	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			2,168.73250	2,080.815	17.77	0.5592	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			1,776.73250	1,820.815	17.77	0.4408	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			2,125.66950	2,038.964	17.83	0.5512	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,014.28450	2,058.081	18.09	0.4298	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			2,499.02520	2,405.886	18.14	0.5632	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,071.02520	2,115.886	18.14	0.4368	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			2,456.49260	2,364.431	18.19	0.5563	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,128.49260	2,174.431	18.19	0.4437	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			2,542.28450	2,448.081	18.09	0.5702	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			1.84860		1.86110			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87310		1.88550			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89600		1.90850			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			3,020.91340	2,896.280	20.38	0.9819	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			9.91340	10.280	20.38	0.0181	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,921.58800	2,797.201	19.98	0.9802	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			10.58800	11.201	19.98	0.0198	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,822.32160	2,698.219	19.58	0.9782	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			11.32160	12.219	19.58	0.0218	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,397.63570	1,308.874	17.46	0.6761	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			442.63570	477.874	17.46	0.3239	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	1.80	Call			1,335.38520	1,251.412	17.57	0.6576	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			480.38520	520.412	17.57	0.3424	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,461.80920	1,368.411	17.34	0.6946	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			406.80920	437.412	17.34	0.3054	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,937.85520	1,837.547	17.13	0.7269	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			452.85520	477.547	17.13	0.2731	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,871.37460	1,773.259	17.19	0.7127	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			486.37460	513.259	17.19	0.2873	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			2,005.85620	1,903.433	17.08	0.7408	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			420.85620	443.433	17.08	0.2592	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			0.14230		0.14280			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14180		0.14220			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14150		0.14220			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			1.78600		1.79430			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.81540		1.82380			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.84320		1.85160			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			9.47960		9.48330			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.60550		9.60870			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.72800		9.72990			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.86370		9.86620			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.37740		10.37900			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.54290		10.54260			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			601.13780	594.548	14.64	0.8499	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			47.83780	44.948	14.64	0.1501	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			592.88350	586.297	14.65	0.8453	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			49.58350	46.697	14.65	0.1547	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			609.43870	602.848	14.63	0.8544	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			46.13870	43.248	14.63	0.1456	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			412.46930	405.889	14.80	0.5518	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			333.76930	330.389	14.80	0.4482	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			407.68290	401.119	14.82	0.5474	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			338.98290	335.619	14.82	0.4526	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			417.29960	410.701	14.79	0.5561	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			328.59960	325.201	14.79	0.4439	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			416.20200	409.533	15.67	0.4644	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			606.30200	601.533	15.67	0.5356	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			412.64240	406.005	15.69	0.4614	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			612.74240	608.005	15.69	0.5386	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			419.78800	413.088	15.65	0.4674	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			599.88800	595.088	15.65	0.5326	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			610.29770	602.527	15.68	0.5363	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			584.09770	578.827	15.68	0.4637	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			606.04320	598.281	15.69	0.5337	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			589.84320	584.581	15.69	0.4663	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			601.89530	594.152	15.71	0.5310	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			595.69530	590.452	15.71	0.4690	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			758.52690	752.622	16.60	0.5415	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			729.52690	725.222	16.60	0.4585	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			754.40070	748.508	16.62	0.5394	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			735.40070	731.108	16.62	0.4606	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			762.67520	756.758	16.59	0.5436	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			723.67520	719.358	16.59	0.4564	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			859.82640	856.277	16.91	0.5444	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			837.22640	833.377	16.91	0.4556	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			855.75100	852.208	16.92	0.5425	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			843.15100	839.308	16.92	0.4575	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			863.92100	860.371	16.90	0.5462	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			831.32100	827.471	16.90	0.4538	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			1.35020		1.35480			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35770		1.36360			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36380		1.36820			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			948.00000	902.000		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			848.00000	802.000		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			1,048.00000	1,002.000		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			236.00000	177.000		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			136.00000	77.000		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			336.00000	277.000		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			482.00000	438.000		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			382.00000	338.000		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			582.00000	538.000		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			1.31730		1.31900			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			1.16350		1.16140			0.0000	0.00	0	40
QUANTO €On 18/03/2019 Foreign Exchange Future			1.17380		1.17170			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.18340		1.18110			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			10.52990		10.58430			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.68160		10.73560			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.82410		10.87910			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			1,223.06380	1,167.849	15.58	0.9699	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			8.76380	7.949	15.58	0.0301	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,213.21450	1,157.991	15.51	0.9693	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			8.91450	8.091	15.51	0.0307	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,232.91600	1,177.709	15.65	0.9704	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			8.61600	7.809	15.65	0.0296	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			646.62980	609.277	15.29	0.6469	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			251.02980	267.677	15.29	0.3531	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			640.79730	603.640	15.31	0.6431	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			255.19730	272.040	15.31	0.3569	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			652.50520	614.954	15.28	0.6506	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			246.90520	263.354	15.28	0.3494	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,068.73080	1,022.174	15.01	0.7608	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			189.63080	198.074	15.01	0.2392	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,061.54470	1,015.074	15.01	0.7582	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			192.44470	200.974	15.01	0.2418	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,075.94770	1,029.303	15.01	0.7634	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			186.84770	195.203	15.01	0.2366	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			2.40910		2.36660			0.0000	0.00	0	12,000
TRY / R	On	18/03/2019	Foreign Exchange Future			2.29520		2.25350			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.19000		2.14120			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			6.79790	4.688	28.97	0.0424	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			610.19790	565.588	28.97	0.9576	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			6.91170	4.835	29.51	0.0429	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			620.31170	575.735	29.51	0.9571	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			6.68580	4.543	28.43	0.0419	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			600.08580	555.443	28.43	0.9581	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			26.24300	28.321	24.30	0.1594	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			492.74300	453.121	24.30	0.8406	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			25.36640	27.250	24.34	0.1543	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			501.86640	462.050	24.34	0.8457	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			24.52110	26.218	24.38	0.1493	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			511.02110	471.018	24.38	0.8507	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			2.59240	2.859	26.56	0.0179	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,391.39240	1,342.859	26.56	0.9821	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			2.50240	2.758	26.56	0.0173	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,401.30240	1,352.758	26.56	0.9827	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			2.68560	2.964	26.56	0.0185	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,381.48560	1,332.964	26.56	0.9815	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			1.12860		1.13520			0.0000	0.00	0	0
ZMW / R	On	18/03/2019	Foreign Exchange Future			1.07790		1.08400			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.03530		1.04090			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												18 270 585 238.10	75,450	1,773,371
Total Options												9 512 426.55	16,500	9,178,684
Grand Total:												18,280,097,664.65	91,950	10,952,055