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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/11/2018 Foreign Exchange Future			14.37260		14.27930			0.0000	0.00	0	70
\$ / R On 15/11/2018 Foreign Exchange Future			14.37270		14.28090			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.37440		14.28260			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.37960		14.28780			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.38140		14.28960			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.38490		14.29310			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.38670		14.29480			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.39560		14.30360			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.39730		14.30540			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.39910		14.30720			0.0000	0.00	0	2,727
\$ / R On 05/12/2018 Foreign Exchange Future			14.40800		14.31600			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.40980		14.31770			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.41160		14.31950			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.41870		14.32650			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.42050		14.32830			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.42400		14.33180			0.0000	659,566,248.00	45,727	802,110
\$ / R On 20/12/2018 Foreign Exchange Future			14.43470		14.34270			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.43650		14.34460			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.45430		14.36270			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.45790		14.36640			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.46680		14.37550			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	15/01/2019	Foreign Exchange Future			14.48100		14.38990			0.0000	0.00	0	150
\$ / R	On	18/01/2019	Foreign Exchange Future			14.48640		14.39520			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.50810		14.41620			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.50990		14.41800			0.0000	5,803,960.00	400	1,693
\$ / R	On	13/02/2019	Foreign Exchange Future			14.53330		14.44080			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.56060		14.46770			0.0000	0.00	0	5,841
\$ / R	On	18/03/2019	Foreign Exchange Future			14.59340		14.50000			0.0000	84,320,665.20	5,778	54,269
\$ / R	On	27/03/2019	Foreign Exchange Future			14.60980		14.51620			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.61340		14.51980			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.62070		14.52700			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.66450		14.57010			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.67180		14.57730			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.72810		14.63280			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.73360		14.63820			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.75360		14.65780			0.0000	29,507.20	2	19,380
\$ / R	On	20/06/2019	Foreign Exchange Future			14.76440		14.66850			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.77900		14.68280			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.78440		14.68810			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.78810		14.69170			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.83890		14.74170			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.84070		14.74350			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.86250		14.76490			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.89400		14.79570			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.89960		14.80120			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.90510		14.80660			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.92550		14.82660			0.0000	5,970,200.00	400	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.95150		14.85190			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.95520		14.85560			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.00900		14.90820			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.06450		14.96300			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.07040		14.96890			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.09200		14.99040			0.0000	6,036,800.00	400	10,270
\$ / R	On	31/12/2019	Foreign Exchange Future			15.12740		15.02570			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.13130		15.02960			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.18830		15.08640			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.24930		15.14720			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.27680		15.17460			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.31020		15.20790			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.36330		15.26090			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.43020		15.32750			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.44980		15.34710			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.54030		15.43720			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.63460		15.53130			0.0000	0.00	0	0
Total \$ / R Future												761,727,380.40	52,707	1,017,497
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			585.07280	489.293	31.42	0.9783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			4.37280	1.893	31.42	0.0217	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			101.75030	117.456	19.31	0.5552	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			160.85030	84.756	19.31	0.4448	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			273.65030	184.679	20.96	0.6753	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			54.55030	57.379	20.96	0.3247	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,160.74670	1,068.126	31.48	0.9937	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			1.64670	0.826	31.48	0.0063	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			480.46240	392.137	22.90	0.8498	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			23.06240	26.537	22.90	0.1502	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			462.66960	374.436	22.71	0.8383	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			25.26960	28.836	22.71	0.1617	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			11.29110	14.268	24.37	0.0856	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			618.69110	529.868	24.37	0.9144	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			332.15150	395.924	22.34	0.8729	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			49.55150	21.524	22.34	0.1271	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			516.55630	428.076	23.30	0.8705	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			19.15630	22.476	23.30	0.1295	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			163.09580	90.806	19.36	0.4218	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			125.69580	145.206	19.36	0.5782	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.02370	0.000	22.97	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,612.62370	2,704.400	22.97	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,452.61140	3,544.400	21.82	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.01140	0.000	21.82	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1.03130	0.350	28.87	0.0027	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,063.63130	1,154.750	28.87	0.9973	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			579.18490	484.209	19.53	0.8752	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			26.98490	23.809	19.53	0.1248	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			431.56180	338.748	18.85	0.7743	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			49.36180	48.348	18.85	0.2257	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			646.91470	551.300	19.83	0.8878	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			26.51470	22.700	19.83	0.1122	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			150.75840	96.689	18.01	0.3353	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			233.85840	271.589	18.01	0.6647	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			416.05030	330.428	19.08	0.6805	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			90.85030	97.128	19.08	0.3195	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,029.07880	935.813	22.07	0.9456	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			13.87880	12.513	22.07	0.0544	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			372.91580	431.523	17.69	0.8166	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			78.11580	44.824	17.69	0.1834	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			641.74890	725.038	17.58	0.9544	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			16.94890	8.338	17.58	0.0456	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			240.15900	178.000	17.82	0.4365	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			223.75900	253.600	17.82	0.5635	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			546.16920	461.732	19.40	0.7242	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			89.76920	97.332	19.40	0.2758	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			17.03800	10.033	18.33	0.0426	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	29/11/2018	Foreign Exchange Option	13.46	Call			862.43800	947.333	18.33	0.9574	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			272.64850	309.675	17.92	0.6108	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			215.44850	160.575	17.92	0.3892	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			241.01920	183.044	18.03	0.4237	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			248.21920	282.144	18.03	0.5763	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,313.65660	1,403.016	21.62	0.9844	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.86070	0.633	29.00	0.0023	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,394.55060	2,302.426	26.14	0.9942	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			1.75060	1.526	26.14	0.0058	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			90.52110	99.083	19.82	0.2635	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			527.45320	591.298	17.03	0.8524	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			70.25320	42.198	17.03	0.1476	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			59.09230	34.196	16.92	0.1252	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			566.29230	633.296	16.92	0.8748	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,003.66070	2,911.533	29.00	0.9977	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			6.45660	3.916	21.62	0.0156	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			140.97850	97.382	17.54	0.2760	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			368.17850	416.482	17.54	0.7240	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			587.07970	504.274	19.74	0.7272	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			94.27970	103.374	19.74	0.2728	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			603.32110	519.983	19.82	0.7365	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,168.91850	1,079.548	21.56	0.8967	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			34.91850	37.548	21.56	0.1033	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			285.09250	323.708	18.06	0.5747	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			267.39250	213.908	18.06	0.4253	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			635.67670	704.631	17.08	0.8626	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			67.97670	44.831	17.08	0.1374	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			523.17140	584.157	17.35	0.7973	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			105.47140	74.357	17.35	0.2027	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,032.50870	945.373	21.21	0.8588	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			50.20870	55.173	21.21	0.1412	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			103.94670	115.861	19.96	0.2650	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			686.24670	606.061	19.96	0.7350	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			496.83170	425.364	19.17	0.6187	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			166.33170	186.964	19.17	0.3813	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			641.07640	709.859	17.17	0.8573	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			71.57640	48.259	17.17	0.1427	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			393.21420	327.950	18.66	0.5402	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			212.71420	239.550	18.66	0.4598	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			167.66990	127.303	17.73	0.2946	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			417.16990	468.903	17.73	0.7054	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,397.99880	1,309.291	22.13	0.9071	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			34.49880	37.991	22.13	0.0929	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			576.59640	640.052	17.30	0.7981	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			110.09640	81.352	17.30	0.2019	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			847.42870	766.702	20.39	0.7739	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		93.92870	105.402	20.39	0.2261	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		60.86600	43.651	17.16	0.1237	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		737.36600	812.351	17.16	0.8763	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		693.72070	618.248	19.81	0.7039	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		132.02070	148.748	19.81	0.2961	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		106.56820	119.817	20.42	0.2402	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		854.76820	775.817	20.42	0.7598	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		104.94980	118.030	20.45	0.2372	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		863.14980	784.030	20.45	0.7628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		108.21080	121.630	20.38	0.2433	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		846.41080	767.630	20.38	0.7567	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,381.07260	1,470.626	18.26	0.9776	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		9.27260	6.626	18.26	0.0224	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,645.05090	1,556.209	22.71	0.9281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		26.85090	30.209	22.71	0.0719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		3.21210	2.174	20.14	0.0075	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,835.01210	1,926.174	20.14	0.9925	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,692.35910	2,784.286	23.71	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		0.55910	0.286	23.71	0.0010	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,910.62460	2,818.516	24.40	0.9925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		2.42460	2.516	24.40	0.0075	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		10.59060	7.563	18.20	0.0252	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,342.39060	1,431.563	18.20	0.9748	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		19.95200	14.275	17.90	0.0446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,151.75200	1,238.275	17.90	0.9554	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		699.76090	625.204	19.82	0.6959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		141.56090	159.205	19.82	0.3041	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		1,954.29870	2,045.634	20.64	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		2.49870	1.634	20.64	0.0057	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		149.17390	115.880	17.55	0.2518	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		530.97390	589.880	17.55	0.7482	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		103.77490	77.719	17.31	0.1872	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		635.57490	701.719	17.31	0.8128	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		166.81770	131.028	17.63	0.2751	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		498.61770	555.028	17.63	0.7249	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		23.18880	16.620	17.83	0.0510	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,104.98880	1,190.620	17.83	0.9490	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		788.40390	711.094	20.16	0.7343	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		120.20390	135.094	20.16	0.2657	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		46.90520	34.159	17.45	0.0956	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		878.70520	958.159	17.45	0.9044	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		660.63850	587.474	19.66	0.6770	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		152.43850	171.474	19.66	0.3230	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call		1,706.02970	1,796.967	19.60	0.9898	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put		4.22970	2.967	19.60	0.0102	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call		2,432.73780	2,524.526	22.63	0.9982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.93780	0.526	22.63	0.0018	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,246.43030	1,334.446	18.05	0.9662	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			14.63030	10.446	18.05	0.0338	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,582.49520	2,674.370	23.26	0.9987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.69520	0.370	23.26	0.0013	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			218.76270	176.415	17.84	0.3386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			420.56270	470.415	17.84	0.6614	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,332.94690	2,424.665	22.22	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			1.14690	0.665	22.22	0.0023	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,587.26940	1,677.957	19.10	0.9864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			5.46940	3.957	19.10	0.0136	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			484.74870	419.575	18.90	0.5748	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			216.54870	243.575	18.90	0.4252	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			491.64320	426.091	18.93	0.5795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			213.44320	240.091	18.93	0.4205	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			380.28380	321.689	18.40	0.4973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			272.08380	305.689	18.40	0.5027	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,132.99650	1,219.175	17.87	0.9529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			21.19650	15.175	17.87	0.0471	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			498.57840	432.652	18.97	0.5840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			210.37840	236.652	18.97	0.4160	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			592.25250	521.824	19.38	0.6409	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			174.05250	195.824	19.38	0.3591	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			913.92670	833.629	20.62	0.7805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			95.72670	107.629	20.62	0.2195	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,381.20730	1,293.919	22.08	0.8915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			43.00730	47.919	22.08	0.1085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,312.99410	2,404.697	22.13	0.9976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			1.19410	0.697	22.13	0.0024	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,409.27700	1,321.737	22.16	0.8960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			41.07700	45.737	22.16	0.1040	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			98.54620	73.415	17.28	0.1792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			650.34620	717.415	17.28	0.8208	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,233.20450	2,324.842	21.80	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			1.40450	0.842	21.80	0.0029	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,656.50620	1,747.345	19.39	0.9885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			4.70620	3.345	19.39	0.0115	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			642.93770	709.545	17.30	0.8168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			101.13770	75.545	17.30	0.1832	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			922.79570	1,003.736	17.53	0.9151	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			40.99570	29.736	17.53	0.0849	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,205.78930	1,120.419	21.55	0.8590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			57.58930	64.419	21.55	0.1410	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,224.04290	1,138.441	21.60	0.8628	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			55.84290	62.441	21.60	0.1372	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			315.87820	263.661	18.16	0.4410	0.00	0	31,047

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	14.33	Call			317.67820	357.661	18.16	0.5590	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,133.52270	2,225.066	21.39	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.72270	1.066	21.39	0.0037	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			711.27410	781.911	17.15	0.8507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			79.47410	57.911	17.15	0.1493	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			796.62610	719.085	20.20	0.7376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			118.42610	133.085	20.20	0.2624	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,083.70920	2,175.200	21.18	0.9958	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.90920	1.200	21.18	0.0042	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			703.50050	773.700	17.17	0.8471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			81.70050	59.700	17.17	0.1529	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,692.69690	1,603.551	22.78	0.9337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			24.49690	27.551	22.78	0.0663	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,390.76670	1,480.409	18.27	0.9783	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			8.96670	6.409	18.27	0.0217	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			326.71770	273.551	18.19	0.4513	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			308.51770	347.551	18.19	0.5487	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			555.47240	486.698	19.22	0.6197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			187.27240	210.698	19.22	0.3803	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			629.91080	557.924	19.53	0.6613	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			161.71080	181.924	19.53	0.3387	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			437.79160	489.158	17.79	0.6764	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			205.99160	165.158	17.79	0.3236	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			344.13420	288.779	18.24	0.4667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			295.93420	332.779	18.24	0.5333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			356.35050	400.213	18.03	0.6003	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			274.55050	226.213	18.03	0.3997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			672.85320	741.283	17.23	0.8323	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			91.05320	67.283	17.23	0.1677	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			792.64350	868.718	17.30	0.8798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			60.84350	44.718	17.30	0.1202	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,607.08670	1,518.507	22.66	0.9233	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			28.88670	32.507	22.66	0.0767	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			403.80500	452.147	17.89	0.6463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			232.00500	188.147	17.89	0.3537	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,187.59200	1,102.460	21.49	0.8550	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			59.39200	66.460	21.49	0.1450	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,306.82360	1,220.271	21.85	0.8788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			48.62360	54.271	21.85	0.1212	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,040.26820	1,124.473	17.72	0.9387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			28.46820	20.473	17.72	0.0613	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			409.33910	458.183	17.87	0.6513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			227.53910	184.183	17.87	0.3487	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,236.72820	2,145.539	23.51	0.9743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			8.52820	9.539	23.51	0.0257	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,827.09990	1,737.234	22.96	0.9473	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	16.14	Call			18.89990	21.234	22.96	0.0527	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,550.41320	1,462.262	22.58	0.9157	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			32.21320	36.262	22.58	0.0843	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			871.55510	792.268	20.48	0.7658	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			103.35510	116.268	20.48	0.2342	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,325.35290	1,238.606	21.91	0.8821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			47.15290	52.606	21.91	0.1179	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			382.19300	428.533	17.95	0.6259	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			250.39300	204.533	17.95	0.3741	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,233.18980	1,147.476	21.63	0.8646	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			54.98980	61.476	21.63	0.1354	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			88.64940	99.610	20.76	0.2056	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			956.84940	875.610	20.76	0.7944	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			195.64830	220.111	19.12	0.3934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			533.84830	466.111	19.12	0.6066	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,031.10000	1,115.083	17.71	0.9371	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			29.30000	21.083	17.71	0.0629	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,437.43500	1,349.657	22.25	0.9002	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			39.23500	43.657	22.25	0.0998	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			361.41600	405.771	18.02	0.6054	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			269.61600	221.770	18.02	0.3946	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,106.42890	1,022.471	21.24	0.8362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			68.22890	76.471	21.24	0.1638	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,294.26760	1,382.900	18.12	0.9708	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			12.46760	8.900	18.12	0.0292	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			249.92770	280.948	18.59	0.4729	0.00	0	11,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			418.12770	356.948	18.59	0.5271	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,671.83330	2,580.040	24.09	0.9883	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			3.63330	4.040	24.09	0.0117	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			726.95100	799.041	17.18	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			75.15100	55.041	17.18	0.1431	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			426.25390	476.610	17.83	0.6664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			214.45390	172.610	17.83	0.3336	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,473.56430	2,381.981	23.83	0.9833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			5.36430	5.981	23.83	0.0167	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,923.87260	1,833.592	23.09	0.9554	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			15.67260	17.592	23.09	0.0446	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,798.18570	1,708.460	22.92	0.9446	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			19.98570	22.460	22.92	0.0554	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,885.09460	1,794.971	23.04	0.9523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			16.89460	18.971	23.04	0.0477	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			82.08500	92.172	20.90	0.1924	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,000.28500	918.172	20.90	0.8076	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			176.62450	198.718	19.34	0.3633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			584.82450	514.718	19.34	0.6367	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			76.00050	85.277	21.04	0.1800	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	15.30	Put			1,044.20050	961.277	21.04	0.8200	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			139.47700	156.853	19.85	0.3005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			707.67700	632.853	19.85	0.6995	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			32.80120	36.825	22.56	0.0855	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,541.00120	1,452.825	22.56	0.9145	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			564.60150	625.972	17.47	0.7707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			132.80150	101.972	17.47	0.2293	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			246.39280	276.997	18.62	0.4680	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			424.59280	362.997	18.62	0.5320	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			291.83680	327.959	18.26	0.5282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			350.03680	293.959	18.26	0.4718	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			668.40120	594.951	19.69	0.6808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			150.20120	168.951	19.69	0.3192	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			355.98990	299.191	18.27	0.4769	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			287.78990	323.191	18.27	0.5231	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			331.79710	373.221	18.11	0.5745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			299.99710	249.221	18.11	0.4255	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,177.76800	2,086.710	23.43	0.9715	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			9.56800	10.710	23.43	0.0285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			645.20880	572.626	19.60	0.6692	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			157.00880	176.626	19.60	0.3308	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,316.08250	1,229.432	21.88	0.8805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			47.88250	53.432	21.88	0.1195	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			591.60460	651.708	17.26	0.7598	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			148.90460	117.008	17.26	0.2402	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,050.97550	970.129	20.69	0.7992	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			93.67550	104.829	20.69	0.2008	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			162.92440	182.025	19.55	0.3186	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			720.22440	647.325	19.55	0.6814	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			360.88050	403.500	17.94	0.5757	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			318.18050	268.800	17.94	0.4243	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			545.50000	480.115	18.84	0.5866	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			230.10000	256.615	18.84	0.4134	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			24.59580	16.684	16.86	0.0493	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,169.19580	1,253.184	16.86	0.9507	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			609.76060	541.525	19.10	0.6228	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			204.36060	228.025	19.10	0.3772	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,077.82530	1,159.697	16.89	0.9348	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			33.22530	23.197	16.89	0.0652	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			306.08090	261.038	17.48	0.3870	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			448.78090	495.338	17.48	0.6130	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			433.43750	478.864	17.53	0.6001	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			320.73750	274.564	17.53	0.3999	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,582.78250	2,492.527	23.33	0.9646	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			15.48250	16.827	23.33	0.0354	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			188.05720	208.726	19.23	0.3253	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	14.96	Put			785.35720	714.426	19.23	0.6747	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,378.02370	1,464.615	15.76	0.9689	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			15.32370	10.315	15.76	0.0311	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			142.44410	113.676	16.81	0.2169	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			705.14410	767.976	16.81	0.7831	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,224.51190	3,133.264	24.59	0.9833	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			7.21190	7.564	24.59	0.0167	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			12.15120	10.216	16.39	0.0293	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,478.55120	1,568.116	16.39	0.9707	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			277.44400	236.173	17.24	0.3471	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			532.94400	582.973	17.24	0.6529	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			113.15860	90.696	16.59	0.1741	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			848.65860	917.496	16.59	0.8259	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			574.42920	513.213	18.26	0.5558	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			299.92920	330.013	18.26	0.4442	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			330.33610	286.403	17.37	0.3762	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			530.23610	577.403	17.37	0.6238	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			18.68080	15.704	17.74	0.0351	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,753.88080	1,842.104	17.74	0.9649	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			782.88630	717.416	18.71	0.5977	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			319.08630	345.516	18.71	0.4023	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			38.55270	32.730	16.56	0.0651	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,504.75270	1,590.830	16.56	0.9349	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			970.20580	899.817	19.28	0.6622	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			258.20580	279.717	19.28	0.3378	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			31.59550	26.720	17.09	0.0529	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,659.59550	1,746.620	17.09	0.9471	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,462.52260	1,545.993	16.40	0.9291	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			44.52260	36.093	16.40	0.0709	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			464.94130	414.244	17.66	0.4403	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			502.94130	544.144	17.66	0.5597	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			590.49130	636.993	17.38	0.6202	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			372.49130	327.093	17.38	0.3798	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,242.92410	1,166.732	20.04	0.7376	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			190.92410	206.632	20.04	0.2624	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			565.05160	610.051	17.46	0.6034	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			397.05160	350.151	17.46	0.3966	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			967.06180	897.661	19.12	0.6362	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			307.86180	330.961	19.12	0.3638	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			54.91940	47.551	16.82	0.0765	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,692.61940	1,778.151	16.82	0.9235	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,537.10540	1,621.079	16.48	0.9048	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			69.40540	60.479	16.48	0.0952	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			669.44420	716.234	17.50	0.6080	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			451.74420	405.634	17.50	0.3920	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,116.45630	1,046.495	19.45	0.6542	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	28/02/2019	Foreign Exchange Option	15.27	Call			314.15630	337.095	19.45	0.3458	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			599.82780	545.556	17.93	0.4692	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			547.52780	586.156	17.93	0.5308	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			694.55710	742.754	17.42	0.6225	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			426.85710	382.154	17.42	0.3775	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,404.30910	1,328.846	20.20	0.7224	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			242.00910	259.446	20.20	0.2776	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,986.10580	1,906.987	21.34	0.7937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			186.10580	200.387	21.34	0.2063	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,314.98260	1,243.804	19.84	0.6768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			314.98260	337.204	19.84	0.3232	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,330.87490	1,259.417	19.88	0.6804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			310.87490	332.817	19.88	0.3196	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,188.67990	1,258.070	16.59	0.8017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			188.67990	164.670	16.59	0.1983	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,116.99870	1,183.886	16.67	0.7790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			216.99870	190.486	16.67	0.2210	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			755.93180	805.570	17.43	0.6248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			455.93180	412.170	17.43	0.3752	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			411.16830	439.884	19.05	0.4017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,011.16830	946.484	19.05	0.5983	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,316.51900	1,389.943	16.46	0.8376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			146.51900	126.543	16.46	0.1624	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			500.26070	534.422	18.49	0.4676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			810.26070	751.022	18.49	0.5324	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,584.20320	1,508.847	20.49	0.7308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			254.20320	272.247	20.49	0.2692	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			932.89940	870.179	18.84	0.5741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			442.89940	473.579	18.84	0.4259	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			651.39800	695.358	17.79	0.5662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			571.39800	521.958	17.79	0.4338	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,710.72350	1,634.049	20.79	0.7523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			230.72350	247.449	20.79	0.2477	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			638.17260	681.382	17.84	0.5583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			588.17260	537.982	17.84	0.4417	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			950.97140	1,010.085	16.87	0.7181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			300.97140	266.685	16.87	0.2819	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			939.91210	877.012	18.86	0.5764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			439.91210	470.412	18.86	0.4236	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,262.99000	1,334.788	16.51	0.8233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			162.99000	141.388	16.51	0.1767	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			352.39650	377.178	19.50	0.3547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,182.39650	1,113.778	19.50	0.6453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			357.10230	382.240	19.46	0.3586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,167.10230	1,098.840	19.46	0.6414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,099.21160	1,032.519	19.28	0.6234	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		379.21160	405.919	19.28	0.3766	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		354.74100	379.702	19.48	0.3567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,174.74100	1,106.302	19.48	0.6433	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,461.33940	2,551.217	17.66	0.9706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		21.33940	17.817	17.66	0.0294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,172.74750	4,265.817	22.65	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.74750	2.417	22.65	0.0039	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		835.09570	888.751	17.19	0.6650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		385.09570	345.351	17.19	0.3350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,713.89970	2,804.784	17.97	0.9805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		13.89970	11.384	17.97	0.0195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,801.75540	1,887.192	16.80	0.9207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		61.75540	53.792	16.80	0.0793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		175.51210	152.720	16.55	0.1874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,225.51210	1,296.120	16.55	0.8126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,008.91270	3,101.185	18.76	0.9867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		8.91270	7.785	18.76	0.0133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,084.35090	1,017.985	19.25	0.6193	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		384.35090	411.385	19.25	0.3807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,772.55690	2,863.636	18.05	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		12.55690	10.236	18.05	0.0177	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		605.18300	554.254	17.89	0.4496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		625.18300	667.654	17.89	0.5504	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		506.74660	460.364	17.60	0.4020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		706.74660	753.764	17.60	0.5980	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,014.56290	1,077.559	16.79	0.7431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		264.56290	234.159	16.79	0.2569	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		911.97840	849.817	18.78	0.5674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		451.97840	483.217	18.78	0.4326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		944.89290	1,003.735	16.88	0.7155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		304.89290	270.335	16.88	0.2845	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,218.09470	1,288.459	16.56	0.8105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		178.09470	155.059	16.56	0.1895	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,275.51690	1,205.055	19.74	0.6678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		325.51690	348.455	19.74	0.3322	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,062.19960	996.327	19.19	0.6131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		392.19960	419.727	19.19	0.3869	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,346.82270	1,275.089	19.92	0.6839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		306.82270	328.489	19.92	0.3161	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,070.40570	2,158.038	17.15	0.9464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		40.40570	34.638	17.15	0.0536	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,586.25130	1,669.409	16.50	0.8927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		86.25130	76.009	16.50	0.1073	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,032.89790	2,120.261	17.10	0.9433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		42.89790	36.861	17.10	0.0567	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		920.88200	978.627	16.95	0.7049	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	13.90	Put			320.88200	285.227	16.95	0.2951	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			716.35670	763.894	17.56	0.6033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			496.35670	450.494	17.56	0.3967	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,692.24760	2,607.708	22.60	0.8683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			112.24760	121.108	22.60	0.1317	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			642.55210	686.011	17.82	0.5609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			582.55210	532.611	17.82	0.4391	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,701.54460	2,616.953	22.62	0.8691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			111.54460	120.353	22.62	0.1309	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,675.18320	1,759.346	16.62	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			75.18320	65.946	16.62	0.0948	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			862.94920	917.961	17.11	0.6784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			362.94920	324.561	17.11	0.3216	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,087.85490	3,000.189	23.28	0.8961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			87.85490	93.589	23.28	0.1039	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			604.34680	645.316	17.97	0.5375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			634.34680	581.916	17.97	0.4625	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,283.38030	1,212.771	19.76	0.6697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			323.38030	346.171	19.76	0.3303	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,252.68960	2,171.147	21.82	0.8266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			152.68960	164.547	21.82	0.1734	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			496.88870	530.848	18.51	0.4652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			816.88870	757.448	18.51	0.5348	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,634.62910	1,558.606	20.61	0.7396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			244.62910	262.006	20.61	0.2604	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,657.29340	1,741.261	16.60	0.9028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			77.29340	67.861	16.60	0.0972	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			683.20340	728.936	17.68	0.5847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			533.20340	485.536	17.68	0.4153	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,443.70670	1,370.390	20.15	0.7042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			283.70670	303.790	20.15	0.2958	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,484.18520	1,563.190	16.35	0.8761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			104.18520	89.790	16.35	0.1239	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			592.26800	632.232	18.02	0.5297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			652.26800	598.832	18.02	0.4703	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,838.52290	1,761.004	21.06	0.7725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			208.52290	224.404	21.06	0.2275	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,379.17090	1,454.381	16.40	0.8533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			129.17090	110.981	16.40	0.1467	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			616.65830	658.638	17.92	0.5452	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			616.65830	565.238	17.92	0.4548	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,727.62490	1,650.942	20.83	0.7551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			227.62490	244.342	20.83	0.2449	2,443,417.00	10,000	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			493.53580	527.295	18.53	0.4628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			823.53580	763.895	18.53	0.5372	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,567.49000	1,492.362	20.45	0.7278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			257.49000	275.762	20.45	0.2722	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,293.42780	1,366.164	16.48	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			153.42780	132.764	16.48	0.1684	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			490.20870	523.768	18.55	0.4605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			830.20870	770.368	18.55	0.5395	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,056.47290	1,976.659	21.47	0.8031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			176.47290	190.059	21.47	0.1969	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,048.01760	1,112.327	16.75	0.7553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			248.01760	218.927	16.75	0.2447	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,710.84670	2,626.201	22.63	0.8698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			110.84670	119.601	22.63	0.1302	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,061.59500	1,126.425	16.73	0.7601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			241.59500	213.025	16.73	0.2399	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			524.51690	560.121	18.36	0.4845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			764.51690	706.721	18.36	0.5155	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,570.55750	3,481.569	24.49	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			70.55750	74.969	24.49	0.0828	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			988.29730	1,050.234	16.82	0.7332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			278.29730	246.835	16.82	0.2668	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,636.57110	2,552.356	22.50	0.8638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			116.57110	125.756	22.50	0.1362	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			386.95100	414.146	19.23	0.3828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,076.95100	1,010.746	19.23	0.6172	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,832.21770	2,746.924	22.84	0.8791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			102.21770	110.324	22.84	0.1209	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			840.60790	894.534	17.18	0.6677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			380.60790	341.134	17.18	0.3323	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			402.92630	431.125	19.11	0.3953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,032.92630	967.725	19.11	0.6047	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,960.26970	3,870.510	25.45	0.9299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			60.26970	63.910	25.45	0.0701	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			405.65340	434.026	19.09	0.3974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,025.65340	960.626	19.09	0.6026	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			428.17630	457.950	18.94	0.4148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			968.17630	904.550	18.94	0.5852	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,590.31890	2,506.384	22.42	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			120.31890	129.784	22.42	0.1402	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,581.08520	2,497.206	22.41	0.8590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			121.08520	130.606	22.41	0.1410	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,542.28990	1,624.914	16.44	0.8860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			92.28990	81.514	16.44	0.1140	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,034.55360	1,098.338	16.76	0.7504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			254.55360	224.938	16.76	0.2496	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,234.69900	2,153.304	21.79	0.8245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			154.69900	166.703	21.79	0.1755	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,459.61060	1,536.949	16.32	0.8717	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	13.15	Put			109.61060	93.549	16.32	0.1283	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,897.89260	2,812.272	22.96	0.8838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			97.89260	105.671	22.96	0.1162	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,152.50710	1,220.656	16.63	0.7905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			202.50710	177.256	16.63	0.2095	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			557.39830	594.930	18.18	0.5069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			707.39830	651.530	18.18	0.4931	0.00	0	10,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			29.49950	24.963	17.25	0.0390	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,335.69950	2,424.764	17.25	0.9610	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			893.09580	948.680	17.15	0.6776	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			376.89580	338.880	17.15	0.3224	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			647.05640	689.990	17.95	0.5492	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			630.85640	580.190	17.95	0.4508	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			793.70870	844.184	17.49	0.6260	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			473.90870	430.784	17.49	0.3740	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			768.80690	818.015	17.57	0.6132	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			499.00690	454.615	17.57	0.3868	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,559.53340	1,486.163	20.39	0.7114	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			289.33340	309.563	20.39	0.2886	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,271.41110	1,202.706	19.69	0.6519	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			361.21110	386.106	19.69	0.3481	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			95.91020	85.209	16.50	0.1136	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,615.71020	1,698.609	16.50	0.8864	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			736.98330	681.906	18.26	0.4915	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			586.78330	625.306	18.26	0.5085	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			107.28530	94.209	16.43	0.1222	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,584.28530	1,664.909	16.43	0.8778	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,013.41070	954.109	18.88	0.5540	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			543.51070	578.609	18.88	0.4460	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,435.69950	1,368.260	19.84	0.6523	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			402.99950	430.060	19.84	0.3477	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,716.66960	1,645.172	20.48	0.7034	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,767.06820	1,850.314	16.46	0.8832	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			122.68910	110.095	16.45	0.1278	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			236.09540	212.630	16.67	0.2127	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,323.39540	1,394.430	16.67	0.7873	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			892.90250	945.878	17.47	0.6309	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			515.60250	474.078	17.47	0.3691	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			109.76820	98.514	16.46	0.1168	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			333.96960	356.972	20.48	0.2966	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			883.14330	827.844	18.50	0.5110	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			620.44330	659.644	18.50	0.4890	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			868.07260	919.890	17.55	0.6194	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			540.77260	498.090	17.55	0.3806	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,699.98910	1,781.895	16.45	0.8722	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			961.25280	1,014.275	17.57	0.6251	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	31/05/2019	Foreign Exchange Option	14.25	Put			578.45280	536.175	17.57	0.3749	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,599.17180	1,531.461	20.06	0.6534	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			441.97180	469.561	20.06	0.3466	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			985.94820	1,040.054	17.49	0.6356	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			553.14820	511.954	17.49	0.3644	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,778.57080	1,859.147	16.34	0.8626	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			145.77080	131.047	16.34	0.1374	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,029.21740	972.381	18.78	0.5267	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			652.01740	690.481	18.78	0.4733	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,888.94170	1,818.132	20.68	0.7004	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			371.74170	396.232	20.68	0.2996	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			175.27090	158.310	16.43	0.1590	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,668.07090	1,746.410	16.43	0.8410	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			36.75120	30.051	15.51	0.0416	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,534.95120	2,623.651	15.51	0.9584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			775.63370	726.151	18.09	0.4385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			853.43370	899.751	18.09	0.5615	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,616.52360	1,549.119	20.05	0.6442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			474.32360	502.719	20.05	0.3558	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,975.35010	4,070.774	18.56	0.9903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			663.15980	617.504	17.78	0.3988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			805.04300	754.634	18.17	0.4483	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,488.53390	3,403.949	23.29	0.8446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			186.33390	197.549	23.29	0.1554	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			945.56000	995.901	17.76	0.6032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			657.76000	612.301	17.76	0.3968	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			940.95980	991.104	17.78	0.6012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			922.77920	972.141	17.84	0.5932	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,774.95070	1,705.395	20.38	0.6707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			432.75070	458.995	20.38	0.3293	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			950.18190	1,000.716	17.74	0.6053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			652.38190	607.116	17.74	0.3947	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			832.84300	878.234	18.17	0.5517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			421.34180	388.840	17.07	0.2972	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,477.97090	1,412.673	19.75	0.6186	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			515.77090	546.273	19.75	0.3814	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,103.92670	1,046.001	18.92	0.5350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			661.72670	699.601	18.92	0.4650	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			684.97920	638.541	17.84	0.4068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			448.84150	475.927	20.24	0.3397	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,229.45470	1,293.840	17.02	0.7126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			401.65470	370.240	17.02	0.2874	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,813.34070	1,892.408	16.25	0.8598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			155.54070	138.808	16.25	0.1402	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,199.14180	1,262.440	17.07	0.7028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			211.49360	191.729	16.50	0.1789	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		920.98350	867.427	18.47	0.4844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		758.78350	801.027	18.47	0.5156	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		464.62970	427.717	17.15	0.3171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		1,142.42970	1,201.317	17.15	0.6829	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,711.04150	1,642.326	20.24	0.6603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,712.18940	1,789.624	16.39	0.8394	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		2,016.98310	2,099.108	15.98	0.8950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		109.18310	95.508	15.98	0.1050	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,425.19930	1,360.773	19.63	0.6082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		532.99930	564.373	19.63	0.3918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,629.29360	1,705.329	16.50	0.8211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		7.55010	7.174	18.56	0.0097	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,428.13790	2,515.467	15.49	0.9460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		50.33790	41.867	15.49	0.0540	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,829.20040	1,908.513	16.23	0.8628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		151.40040	134.913	16.23	0.1372	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		184.38940	166.024	16.39	0.1606	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		864.87540	813.114	18.31	0.4632	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		813.37540	857.514	18.31	0.5368	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,808.43550	2,730.005	22.06	0.7918	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		256.93550	274.405	22.06	0.2082	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,040.80060	1,970.177	20.84	0.6984	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		403.60060	429.177	20.84	0.3016	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		1,041.89340	1,095.095	17.56	0.6301	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		609.09340	566.095	17.56	0.3699	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,750.80940	1,681.954	20.26	0.6554	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		473.60940	500.953	20.26	0.3446	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		1,066.48960	1,120.689	17.48	0.6399	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		583.68960	541.689	17.48	0.3601	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		163.48270	145.748	16.15	0.1426	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,846.28270	1,924.748	16.15	0.8574	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,164.38760	1,105.679	19.01	0.5393	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		677.18760	714.679	19.01	0.4607	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		211.64590	191.354	16.40	0.1736	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,709.74590	1,785.754	16.40	0.8264	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,529.61380	1,602.098	16.71	0.7815	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		287.91380	263.998	16.71	0.2185	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,140.96000	2,069.271	20.97	0.7082	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		392.66000	417.371	20.97	0.2918	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,200.05630	2,128.256	20.94	0.6952	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		441.75630	467.156	20.94	0.3048	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,132.77000	1,186.914	17.56	0.6357	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		641.07000	598.014	17.56	0.3643	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,909.63600	1,840.114	20.43	0.6555	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		710.00150	746.987	19.22	0.4510	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		511.33600	539.013	20.43	0.3445	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,157.30770	1,212.406	17.48	0.6449	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			615.60770	573.506	17.48	0.3551	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			181.31550	161.335	15.94	0.1471	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,923.01550	2,000.235	15.94	0.8529	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,308.30150	1,248.087	19.22	0.5490	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			249.44780	226.231	16.43	0.1869	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,752.94780	1,826.931	16.43	0.8131	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			776.50480	729.250	17.92	0.4030	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,061.40480	1,111.750	17.92	0.5970	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,082.41420	2,012.327	20.70	0.6708	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			497.31420	524.827	20.70	0.3292	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,072.96720	2,002.656	20.62	0.6583	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			538.66720	566.656	20.62	0.3417	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,213.79060	1,268.818	17.57	0.6407	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			668.09060	624.818	17.57	0.3593	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,238.31830	1,294.254	17.49	0.6494	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			642.61830	600.254	17.49	0.3506	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,372.79270	2,299.727	21.10	0.6962	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			468.49270	493.727	21.10	0.3038	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			196.87350	175.650	15.83	0.1508	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,992.57350	2,069.650	15.83	0.8492	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,455.80830	1,394.119	19.44	0.5598	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			731.50830	768.119	19.44	0.4402	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			289.91640	262.007	16.48	0.1986	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,801.11640	1,871.607	16.48	0.8014	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,441.07340	4,352.903	24.59	0.8373	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			247.67340	258.003	24.59	0.1627	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,091.40010	4,189.576	17.26	0.9842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.80010	14.076	17.26	0.0158	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,419.57290	2,507.087	14.70	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			92.97290	81.587	14.70	0.0837	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,720.90680	1,655.056	19.88	0.5966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			304.95530	317.595	23.17	0.1980	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,727.83080	1,800.984	16.80	0.7739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			351.23080	325.484	16.80	0.2261	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			523.01990	489.216	17.21	0.2999	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,721.13350	1,794.141	16.81	0.7723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			354.53350	328.641	16.81	0.2277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,734.54730	1,807.334	16.78	0.7756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			347.94730	321.834	16.78	0.2244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,768.35530	3,682.095	23.17	0.8020	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			601.28100	564.244	17.37	0.3297	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,311.94730	1,371.677	17.42	0.6620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			625.34730	586.177	17.42	0.3380	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,123.13680	4,035.597	23.85	0.8192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			279.73680	291.097	23.85	0.1808	0.00	0	141,127

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	13.91	Call		1,439.61990	1,504.716	17.21	0.7001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		722.45190	677.962	17.67	0.3699	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,737.33290	4,649.162	25.02	0.8433	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		243.93290	254.662	25.02	0.1567	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,085.60110	3,998.187	23.78	0.8175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		282.20110	293.687	23.78	0.1825	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,337.88100	1,399.744	17.37	0.6703	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		333.05470	347.591	22.53	0.2169	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		813.83760	852.927	19.20	0.4674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,367.23760	1,307.427	19.20	0.5326	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,176.35080	3,096.572	22.17	0.7638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		362.95080	382.072	22.17	0.2362	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,219.05190	1,273.462	17.67	0.6301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		942.74290	891.531	18.26	0.4339	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,935.89080	3,848.998	23.49	0.8105	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		292.49080	304.498	23.49	0.1895	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		760.01270	796.875	19.45	0.4429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,493.41270	1,431.375	19.45	0.5571	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,436.45470	3,352.091	22.53	0.7831	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		416.78910	438.686	21.67	0.2671	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,276.91080	1,333.495	17.49	0.6503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		660.31080	617.995	17.49	0.3497	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,363.33340	3,281.183	22.43	0.7780	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		339.93340	356.683	22.43	0.2220	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,049.34290	1,097.031	18.26	0.5661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		677.50680	710.556	19.88	0.4034	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,486.29330	1,424.375	19.43	0.5558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		762.89330	799.875	19.43	0.4442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,405.02330	1,469.045	17.27	0.6902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		548.42330	513.545	17.27	0.3098	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,820.18910	2,743.186	21.67	0.7329	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		1,293.85600	1,350.338	17.55	0.6458	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		691.95600	648.838	17.55	0.3542	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		568.66970	597.436	20.73	0.3413	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,216.76970	2,145.936	20.73	0.6587	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		1,318.39940	1,375.779	17.48	0.6540	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		666.49940	624.279	17.48	0.3460	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,534.69520	2,460.380	21.20	0.6959	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		496.59520	521.880	21.20	0.3041	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		213.98480	192.208	15.81	0.1548	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		2,065.88480	2,143.708	15.81	0.8452	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,587.30330	1,523.731	19.58	0.5662	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		759.20330	795.231	19.58	0.4338	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		324.18620	294.782	16.56	0.2074	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,849.78620	1,919.981	16.56	0.7926	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,384.37810	2,312.122	20.87	0.6618	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	31/10/2019	Foreign Exchange Option	16.70	Call			592.57810	621.122	20.87	0.3382	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,397.81850	1,457.888	17.51	0.6583	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			689.61850	648.888	17.51	0.3417	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,740.95840	1,675.714	19.78	0.5751	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,882.57200	1,951.609	16.65	0.7820	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,137.43570	2,216.919	15.80	0.8419	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			229.23570	207.919	15.80	0.1581	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			779.15840	814.714	19.78	0.4249	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,704.67080	2,629.268	21.34	0.6963	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			522.87080	548.268	21.34	0.3037	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,373.25670	1,430.859	17.56	0.6506	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			715.05670	671.859	17.56	0.3494	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			364.37200	332.609	16.65	0.2180	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,849.62500	2,774.278	21.51	0.6944	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			552.62500	578.778	21.51	0.3056	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,449.18120	1,509.755	17.63	0.6548	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			736.18120	695.255	17.63	0.3452	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,527.81070	2,455.396	21.04	0.6621	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			805.11350	841.353	19.99	0.4202	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			620.81070	649.896	21.04	0.3379	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,473.74820	1,536.624	17.58	0.6622	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			710.74820	672.124	17.58	0.3378	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			245.33850	224.253	15.86	0.1613	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,208.33850	2,288.753	15.86	0.8387	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,872.11350	1,806.853	19.99	0.5798	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			401.04210	369.581	16.74	0.2261	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,929.94210	1,999.981	16.74	0.7739	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,150.18110	3,253.018	14.61	0.9499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			49.78110	51.018	14.61	0.0501	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,818.97910	1,890.824	17.09	0.7418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			488.57910	458.824	17.09	0.2582	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			899.90400	939.964	19.71	0.4520	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,709.50400	1,647.964	19.71	0.5480	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,950.69840	2,875.658	21.64	0.6963	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			561.09840	587.658	21.64	0.3037	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,310.21900	5,230.533	25.06	0.8285	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			300.61900	322.533	25.06	0.1715	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			897.08730	937.000	19.72	0.4508	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,716.68730	1,655.000	19.72	0.5492	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			894.28140	934.054	19.73	0.4497	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,723.88140	1,662.054	19.73	0.5503	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,000.70480	2,926.869	21.69	0.6916	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			586.40480	614.269	21.69	0.3084	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,533.55840	1,596.904	17.71	0.6595	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			757.85840	719.504	17.71	0.3405	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,677.64530	2,606.541	21.23	0.6613	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	31/12/2019	Foreign Exchange Option	16.21	Call			833.28000	870.683	20.22	0.4156	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			653.34530	683.941	21.23	0.3387	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,559.36380	1,623.558	17.66	0.6666	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			733.66380	696.158	17.66	0.3334	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			262.73560	243.268	15.98	0.1646	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,288.43560	2,370.668	15.98	0.8354	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,017.58000	1,953.283	20.22	0.5844	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			434.80500	404.802	16.82	0.2329	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,974.40500	2,046.102	16.82	0.7671	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			469.82860	441.108	16.94	0.2396	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,016.22860	2,089.408	16.94	0.7604	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			504.85730	477.587	17.04	0.2453	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,062.05730	2,136.887	17.04	0.7547	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,630.45070	1,578.464	19.57	0.4950	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,181.60610	1,232.037	19.55	0.5072	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,617.00610	1,565.237	19.55	0.4928	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,178.32650	1,228.645	19.56	0.5061	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,623.72650	1,571.845	19.56	0.4939	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,175.05070	1,225.264	19.57	0.5050	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			540.81540	515.895	17.17	0.2508	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,108.71540	2,186.095	17.17	0.7492	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,144.56710	2,222.640	17.25	0.7444	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			573.66710	549.340	17.25	0.2556	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			610.10500	585.474	17.32	0.2595	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,197.60500	2,275.674	17.32	0.7405	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,549.37140	1,609.889	19.05	0.5788	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,362.27140	1,320.089	19.05	0.4212	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,545.61740	1,606.001	19.07	0.5777	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,368.51740	1,326.201	19.07	0.4223	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,541.87510	1,602.125	19.08	0.5767	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,374.77510	1,332.325	19.08	0.4233	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,509.78060	1,467.681	19.29	0.4326	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,576.98060	1,637.981	19.29	0.5674	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,695.46020	1,760.213	19.24	0.5806	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,504.16020	1,465.613	19.24	0.4194	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,691.75650	1,756.377	19.25	0.5796	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,510.45650	1,471.777	19.25	0.4204	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,688.06350	1,752.560	19.27	0.5787	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,516.76350	1,477.960	19.27	0.4213	0.00	0	0
Total \$ / R Option												2,443,417.00	10,000	9,098,884
Total \$ / R												764,170,797.40	62,707	10,116,381
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		14.42400		14.33180			0.0000	144,240.00	10	396
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.59340		14.50000			0.0000	0.00	0	5
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.75360		14.65780			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.92550		14.82660			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			15.09200		14.99040			0.0000	0.00	0	0
Total \$ / R MAXI Future											144,240.00	10	401
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			138,120.72890	129,391.920	22.08	0.8915	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			4,300.72890	4,791.920	22.08	0.1085	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			8,864.94100	9,960.989	20.76	0.2056	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			95,684.94100	87,560.989	20.76	0.7944	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			8,729.67460	9,807.751	20.79	0.2029	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			96,549.67460	88,407.751	20.79	0.7971	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			9,002.26280	10,116.551	20.73	0.2083	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			94,822.26280	86,716.551	20.73	0.7917	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			85,171.77970	90,618.826	17.14	0.6730	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			37,171.77970	33,278.826	17.14	0.3270	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			84,614.96910	90,034.802	17.16	0.6704	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			37,614.96910	33,694.802	17.16	0.3296	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			84,060.79300	89,453.451	17.18	0.6677	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			38,060.79300	34,113.451	17.18	0.3323	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			95,018.19440	100,071.547	17.74	0.6053	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			65,238.19440	60,711.547	17.74	0.3947	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			94,556.00290	99,590.084	17.76	0.6032	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			65,776.00290	61,230.084	17.76	0.3968	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			94,095.98170	99,110.399	17.78	0.6012	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			66,315.98170	61,750.399	17.78	0.3988	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			106,144.30230	110,962.869	18.22	0.5709	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			92,484.30230	87,412.869	18.22	0.4291	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			105,739.63190	110,541.046	18.23	0.5693	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			93,079.63190	87,991.046	18.23	0.4307	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			105,336.11620	110,121.500	18.25	0.5677	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			93,676.11620	88,571.500	18.25	0.4323	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			160,304.01300	166,939.630	17.46	0.6887	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			64,264.01300	60,739.630	17.46	0.3113	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			161,410.57750	168,076.192	17.44	0.6916	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			63,370.57750	59,876.192	17.44	0.3084	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			160,856.16110	167,507.333	17.45	0.6902	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			63,816.16110	60,307.333	17.45	0.3098	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											144,240.00	10	401
£ / R	On 30/11/2018	Foreign Exchange Future			18.58870		18.66180			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.63300		18.70600			0.0000	29,626,470.00	1,590	455,271
£ / R	On 31/01/2019	Foreign Exchange Future			18.79990		18.87490			0.0000	0.00	0	22
£ / R	On 18/03/2019	Foreign Exchange Future			18.94950		19.02320			0.0000	0.00	0	11,147
£ / R	On 14/06/2019	Foreign Exchange Future			19.24300		19.31480			0.0000	0.00	0	5,506
£ / R	On 16/09/2019	Foreign Exchange Future			19.56360		19.63150			0.0000	0.00	0	10,363

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 Future			19.87560		19.94380			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.22290		20.29220			0.0000	0.00	0	0
Total £ / R Future												29,626,470.00	1,590	482,322
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			872.73150	924.465	18.62	0.8615	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			74.53150	53.165	18.62	0.1385	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			777.37440	823.737	18.13	0.7351	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			183.37440	156.737	18.13	0.2649	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,311.24420	2,380.064	21.07	0.9703	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			17.24420	13.064	21.07	0.0297	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			737.00170	677.588	16.83	0.7208	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			151.00170	164.588	16.83	0.2792	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			729.82420	670.630	16.83	0.7170	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			153.82420	167.630	16.83	0.2830	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			744.21430	684.584	16.82	0.7246	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			148.21430	161.584	16.82	0.2754	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			547.43860	575.286	16.53	0.4819	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			632.33860	585.186	16.53	0.5181	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			676.87100	637.880	16.83	0.4689	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			843.67100	878.380	16.83	0.5311	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,142.02680	1,088.301	16.44	0.6589	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			418.82680	438.801	16.44	0.3411	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,582.93370	2,643.510	19.02	0.8529	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			166.13370	153.010	19.02	0.1471	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,135.78810	1,082.198	16.44	0.6568	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			422.58810	442.698	16.44	0.3432	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,148.29130	1,094.426	16.44	0.6610	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			415.09130	434.926	16.44	0.3390	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,386.57930	1,433.842	17.57	0.6812	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			409.77930	383.342	17.57	0.3188	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,523.47050	1,572.860	17.76	0.7091	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			366.67050	342.360	17.76	0.2909	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,340.32520	1,281.567	16.36	0.7201	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			317.12520	332.067	16.36	0.2799	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,355.57610	1,307.104	16.78	0.6241	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			670.77610	694.104	16.78	0.3759	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,349.94970	1,301.586	16.78	0.6225	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			675.14970	698.586	16.78	0.3775	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,361.21370	1,312.633	16.78	0.6257	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			666.41370	689.633	16.78	0.3743	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,666.40220	1,620.974	17.18	0.6285	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			844.90220	867.374	17.18	0.3715	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,660.96410	1,615.605	17.19	0.6272	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			849.46410	872.005	17.19	0.3728	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,655.53320	1,610.250	17.19	0.6259	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			854.03320	876.650	17.19	0.3741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,494.45020	1,451.636	18.02	0.5295	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,500.65020	1,526.036	18.02	0.4705	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,490.22680	1,447.522	18.02	0.5284	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,506.42680	1,531.922	18.02	0.4716	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,486.00580	1,443.428	18.03	0.5274	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,512.20580	1,537.828	18.03	0.4726	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,746.41090	1,698.763	18.53	0.5366	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,744.21090	1,765.863	18.53	0.4634	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,742.25520	1,694.675	18.54	0.5357	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,750.05520	1,771.775	18.54	0.4643	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,738.10860	1,690.587	18.54	0.5348	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,755.90860	1,777.687	18.54	0.4652	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												29,626,470.00	1,590	486,522
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12700		0.12615			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12962		0.12875			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13207		0.13116			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			676.17570	753.650	18.62	0.8544	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			61.07570	53.750	18.62	0.1456	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			161.38150	186.860	20.72	0.3631	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			546.28150	486.960	20.72	0.6369	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,621.41230	1,706.194	23.76	0.9811	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.31230	6.294	23.76	0.0189	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,178.67670	1,255.331	22.83	0.7395	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			303.67670	293.631	22.83	0.2605	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			623.66770	681.531	23.04	0.5183	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			748.66770	719.831	23.04	0.4817	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,958.49630	2,044.472	22.62	0.9034	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			83.49630	82.772	22.62	0.0966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			851.35060	921.086	20.35	0.5711	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			735.05060	714.386	20.35	0.4289	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			511.25630	561.514	21.77	0.3949	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,394.95630	1,354.814	21.77	0.6051	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,369.63670	1,466.598	18.34	0.7741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			253.33670	259.898	18.34	0.2259	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.23960		16.24890			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.28660		16.29560			0.0000	358,305.20	22	135,508
€ / R	On	18/03/2019	Foreign Exchange Future			16.62830		16.63730			0.0000	16,628.30	1	36,636

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Future			16.94680		16.95400			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.17420		17.18050			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.29850		17.30050			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.61870		17.62230			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.97360		17.97820			0.0000	0.00	0	0
Total € / R Future												374,933.50	23	185,349
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			847.80860	849.302	19.57	0.8611	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			56.70860	48.902	19.57	0.1389	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			32.19650	30.098	20.96	0.0691	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,626.59650	1,633.498	20.96	0.9309	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			31.70940	29.635	20.98	0.0682	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,636.10940	1,643.035	20.98	0.9318	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			32.69120	30.569	20.93	0.0701	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,617.09120	1,623.969	20.93	0.9299	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,706.79360	4,715.630	32.43	0.9953	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.39360	2.230	32.43	0.0047	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			350.70870	349.812	16.05	0.3243	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			988.00870	978.112	16.05	0.6757	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			906.81180	897.607	16.24	0.6406	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			409.51180	409.307	16.24	0.3594	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			901.21430	892.062	16.25	0.6381	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			413.91430	413.762	16.25	0.3619	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			405.13620	404.879	16.22	0.3569	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,113.68780	3,121.662	21.55	0.8953	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			100.98780	99.962	21.55	0.1047	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,253.78190	1,242.561	15.67	0.7701	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			216.48190	214.260	15.67	0.2299	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			424.87390	421.204	18.06	0.3682	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,117.57390	1,122.904	18.06	0.6318	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			912.43620	903.179	16.22	0.6431	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			927.66420	924.107	17.06	0.5417	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			833.66420	837.307	17.06	0.4583	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			923.41750	919.905	17.07	0.5399	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			839.41750	843.105	17.07	0.4601	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			919.18950	915.721	17.08	0.5381	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			845.18950	848.921	17.08	0.4619	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			457.21900	457.963	16.00	0.2858	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,607.71900	1,602.164	16.00	0.7142	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,886.51600	2,894.716	20.42	0.7490	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			417.01600	418.916	20.42	0.2510	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,478.35450	1,473.862	16.15	0.6805	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			537.85450	539.662	16.15	0.3195	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,096.89960	1,095.334	17.10	0.5553	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			926.39960	931.134	17.10	0.4447	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			695.84690	699.668	18.94	0.3707	0.00	0	55,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			924.38040	927.347	17.95	0.4665	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,403.88040	1,408.847	17.95	0.5335	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			921.10470	924.082	17.96	0.4652	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,410.60470	1,415.582	17.96	0.5348	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			927.67530	930.619	17.93	0.4678	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,397.17530	1,402.119	17.93	0.5322	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,995.34690	2,001.168	18.94	0.6293	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,542.00350	1,548.644	18.02	0.5116	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,141.13390	1,144.135	18.00	0.4907	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,528.83390	1,535.435	18.00	0.5093	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,137.71290	1,140.730	18.01	0.4895	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,535.41290	1,542.030	18.01	0.5105	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,134.30350	1,137.344	18.02	0.4884	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,310.09970	1,313.501	18.33	0.4932	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,781.89970	1,789.901	18.33	0.5068	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,306.74890	1,310.169	18.34	0.4922	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,788.54890	1,796.569	18.34	0.5078	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,303.40810	1,306.838	18.35	0.4913	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,795.20810	1,803.238	18.35	0.5087	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												374,933.50	23	335,985
AUS / R	On	14/12/2018	Foreign Exchange Future			10.40110		10.37980			0.0000	572,060.50	55	23,928
AUS / R	On	18/03/2019	Foreign Exchange Future			10.53770		10.51630			0.0000	0.00	0	420
AUS / R	On	14/06/2019	Foreign Exchange Future			10.67140		10.64810			0.0000	0.00	0	4,932
AUS / R	On	16/09/2019	Foreign Exchange Future			10.81850		10.79260			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.96200		10.93540			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			11.12080		11.09430			0.0000	0.00	0	0
Total AU\$ / R Future												572,060.50	55	29,280
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,097.51290	1,075.525	17.58	0.9681	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			7.11780	6.448	17.63	0.0311	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,107.31780	1,085.348	17.63	0.9689	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			6.92840	6.276	17.67	0.0303	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,117.12840	1,095.176	17.67	0.9697	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			7.31290	6.625	17.58	0.0319	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			267.22600	256.448	13.80	0.4012	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			418.19640	428.730	13.81	0.5942	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			271.89640	261.030	13.81	0.4058	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			428.90340	439.614	13.79	0.6035	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			262.60340	251.914	13.79	0.3965	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			423.52600	434.148	13.80	0.5988	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			697.92770	682.924	14.97	0.5852	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			332.95810	341.197	14.98	0.4119	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			704.85810	689.797	14.98	0.5881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			339.12490	347.478	14.95	0.4177	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			691.02490	676.078	14.95	0.5823	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			336.02770	344.324	14.97	0.4148	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			568.50060	555.412	14.79	0.4571	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			596.73660	609.491	14.80	0.5402	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			574.13660	560.991	14.80	0.4598	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			605.49620	618.361	14.77	0.5456	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			562.89620	549.861	14.77	0.4544	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			601.10060	613.912	14.79	0.5429	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			663.81990	651.953	15.16	0.4520	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			704.94940	719.611	15.17	0.5457	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			669.54940	657.611	15.17	0.4543	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			700.70260	715.292	15.18	0.5434	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			675.30260	663.292	15.18	0.4566	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			709.21990	723.953	15.16	0.5480	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			809.24810	826.856	15.55	0.5480	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			774.94810	766.056	15.55	0.4520	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			805.09450	822.640	15.56	0.5460	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			780.79450	771.840	15.56	0.4540	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			813.42220	831.087	15.54	0.5499	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			769.12220	760.287	15.54	0.4501	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												572,060.50	55	29,280
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.92780		10.86690			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.07610		11.01480			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.21310		11.14920			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.22910		11.16500			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.37590		11.30920			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.52040		11.45000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,388.68640	1,448.887	19.06	0.9946	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.78640	1.087	19.06	0.0054	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,378.75790	1,438.932	19.02	0.9943	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.85790	1.132	19.02	0.0057	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,398.61750	1,458.844	19.10	0.9948	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.71750	1.043	19.10	0.0052	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			534.38470	569.751	14.54	0.6607	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			249.58470	223.651	14.54	0.3393	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			528.70930	563.846	14.55	0.6566	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			253.90930	227.746	14.55	0.3434	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			540.10180	575.700	14.52	0.6648	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			245.30180	219.600	14.52	0.3352	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			697.35450	736.117	14.96	0.6498	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			348.15450	323.017	14.96	0.3502	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			691.97200	730.526	14.98	0.6467	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			352.77200	327.426	14.98	0.3533	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			702.77420	741.738	14.95	0.6529	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			343.57420	318.638	14.95	0.3471	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			569.05270	596.864	16.18	0.4938	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			784.05270	747.764	16.18	0.5062	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			565.45710	593.116	16.19	0.4915	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			790.45710	754.016	16.19	0.5085	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			561.88400	589.394	16.21	0.4892	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			796.88400	760.294	16.21	0.5108	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			676.80350	706.904	16.53	0.5012	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			907.60350	871.004	16.53	0.4988	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			673.19380	703.181	16.55	0.4992	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			913.99380	877.281	16.55	0.5008	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			680.43260	710.646	16.52	0.5031	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			901.23260	864.746	16.52	0.4969	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			778.11380	813.796	16.73	0.5086	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,018.11380	983.396	16.73	0.4914	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			774.50360	810.068	16.74	0.5069	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,024.50360	989.668	16.74	0.4931	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			781.74660	817.540	16.72	0.5103	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,011.74660	977.140	16.72	0.4897	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.32810		14.27500			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.64460		14.59010			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.94020		14.88260			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.26660		15.20270			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.55960		15.49580			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.20070		16.13600			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			1,099.32370	1,145.475	19.28	0.9267	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			34.32370	27.375	19.28	0.0733	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,090.01680	1,136.059	19.24	0.9252	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			35.01680	27.958	19.24	0.0748	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,108.64460	1,154.904	19.33	0.9281	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			33.64460	26.804	19.33	0.0719	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			654.32030	683.520	17.36	0.5669	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			534.22030	508.920	17.36	0.4331	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			649.44880	678.549	17.37	0.5643	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			539.34880	513.949	17.37	0.4357	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			659.21570	688.521	17.35	0.5696	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			529.11570	503.922	17.35	0.4304	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			881.56610	916.371	17.82	0.5683	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			728.96610	706.171	17.82	0.4317	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			877.00340	911.725	17.83	0.5663	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			734.40340	711.525	17.83	0.4337	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			886.15400	921.037	17.81	0.5703	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			723.55400	700.837	17.81	0.4297	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			840.86940	877.596	19.00	0.4723	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,328.16940	1,300.996	19.00	0.5277	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			837.61520	874.265	19.01	0.4709	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,334.91520	1,307.665	19.01	0.5291	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			844.14280	880.936	18.98	0.4737	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,321.44280	1,294.336	18.98	0.5263	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,023.45870	1,064.639	19.13	0.4901	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,477.65870	1,455.039	19.13	0.5099	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,020.13610	1,061.243	19.14	0.4889	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,484.33610	1,461.643	19.14	0.5111	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,016.83210	1,057.864	19.15	0.4877	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,491.03210	1,468.264	19.15	0.5123	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,232.33480	1,277.615	19.58	0.4993	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,726.33480	1,706.915	19.58	0.5007	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,229.09890	1,274.303	19.59	0.4983	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,733.09890	1,713.603	19.59	0.5017	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,235.58840	1,280.929	19.57	0.5003	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,719.58840	1,700.229	19.57	0.4997	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,766
CNH / R	On	14/12/2018	Foreign Exchange Future			2.06780		2.06070			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08640		2.08050			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10550		2.10000			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			1,541.21750	1,599.614	16.55	0.9499	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			34.21750	21.614	16.55	0.0501	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,447.28590	1,505.180	16.47	0.9388	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			40.28590	27.180	16.47	0.0612	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,636.03560	1,695.086	16.64	0.9593	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			29.03560	17.086	16.64	0.0407	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			893.33430	859.393	16.10	0.5085	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			784.43160	812.000	15.97	0.5317	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			779.43160	748.000	15.97	0.4683	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			740.37970	766.680	16.03	0.5115	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			835.37970	802.680	16.03	0.4885	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			698.33430	723.393	16.10	0.4915	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 Option	1.98	Call			1,691.02020	1,731.143	15.69	0.7162	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			491.02020	476.143	15.69	0.2838	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,624.11180	1,663.231	15.67	0.7020	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			524.11180	508.231	15.67	0.2980	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,759.41780	1,800.506	15.71	0.7301	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			459.41780	445.506	15.71	0.2699	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.18740		2.18860			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23410		2.23540			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27820		2.27930			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32680		2.32730			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.45360		2.45440			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50770		2.50840			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,165.03510	1,150.156	16.11	0.8598	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			79.03510	76.156	16.11	0.1402	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,076.78340	1,061.914	15.82	0.8403	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			90.78340	87.914	15.82	0.1597	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			990.30630	975.494	15.54	0.8184	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			104.30630	101.494	15.54	0.1816	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			775.01800	768.812	16.10	0.4890	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			921.01800	927.812	16.10	0.5110	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			735.75520	729.820	16.20	0.4707	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			981.75520	988.820	16.20	0.5293	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			817.61170	811.129	16.03	0.5076	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			863.61170	870.129	16.03	0.4924	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			567.73380	573.488	15.67	0.3071	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,891.51820	1,886.155	15.64	0.7199	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			498.51820	504.155	15.64	0.2801	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,825.39240	1,820.095	15.65	0.7065	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			532.39240	538.095	15.65	0.2935	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,760.73380	1,755.488	15.67	0.6929	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,149.32000	1,143.348	17.11	0.4529	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,876.32000	1,875.348	17.11	0.5471	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,218.52230	1,212.255	16.98	0.4733	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,745.52230	1,744.255	16.98	0.5267	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,183.41890	1,177.303	17.05	0.4630	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,810.41890	1,809.303	17.05	0.5370	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,389.95640	2,392.234	18.02	0.5443	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,499.79600	1,493.781	17.90	0.4716	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,255.79600	2,257.781	17.90	0.5284	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,466.47890	1,460.610	17.96	0.4636	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	13/12/2019	Foreign Exchange Option	2.54	Put			2,322.47890	2,324.610	17.96	0.5364	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,433.95640	1,428.234	18.02	0.4557	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,654.36360	1,657.921	18.38	0.4605	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,770.36360	2,780.921	18.38	0.5395	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,719.11600	1,722.530	18.27	0.4741	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,635.11600	2,645.530	18.27	0.5259	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,686.40260	1,689.884	18.32	0.4673	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,702.40260	2,712.884	18.32	0.5327	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			1.84320		1.83220			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.86820		1.85720			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.89100		1.88010			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			2,726.03180	2,834.818	23.12	0.9933	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			4.03180	2.818	23.12	0.0067	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,626.51600	2,735.202	22.67	0.9923	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			4.51600	3.202	22.67	0.0077	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,527.06700	2,635.643	22.23	0.9912	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			5.06700	3.643	22.23	0.0088	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,128.02480	1,190.477	17.13	0.6826	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			456.02480	408.477	17.13	0.3174	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,071.26930	1,129.096	17.19	0.6623	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			499.26930	447.096	17.19	0.3377	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,187.04910	1,254.038	17.08	0.7027	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			415.04910	372.038	17.08	0.2973	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,674.31890	1,749.244	17.14	0.7299	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			473.31890	439.244	17.14	0.2701	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,610.91830	1,683.690	17.18	0.7151	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			509.91830	473.690	17.18	0.2849	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,739.41060	1,816.445	17.10	0.7445	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			438.41060	406.445	17.10	0.2555	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			0.14060		0.14000			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13960		0.13910			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13930		0.13900			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	14/12/2018	Foreign Exchange Future			1.70920		1.70450			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.73700		1.73220			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76310		1.75810			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			9.73740		9.67510			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.86590		9.80280			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.99150		9.92680			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.12860		10.06140			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.63100		10.56110			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.78520		10.71440			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			754.17520	814.033	16.35	0.9650	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			9.07520	6.633	16.35	0.0350	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			744.48430	804.266	16.27	0.9638	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			9.38430	6.866	16.27	0.0362	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			763.87720	823.809	16.42	0.9662	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			8.77720	6.409	16.42	0.0338	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			471.16500	511.693	13.89	0.6791	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			198.36500	175.793	13.89	0.3209	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			465.22200	505.487	13.91	0.6743	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			202.42200	179.587	13.91	0.3257	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			477.15890	517.953	13.88	0.6838	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			194.35890	172.053	13.88	0.3162	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			447.59430	481.906	14.65	0.5478	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			440.79430	410.406	14.65	0.4522	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			443.18970	477.266	14.66	0.5442	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			446.38970	415.766	14.66	0.4558	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			452.03190	486.583	14.64	0.5514	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			435.23190	405.083	14.64	0.4486	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			664.00850	702.095	14.93	0.6100	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			442.60850	413.495	14.93	0.3900	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			659.09830	696.999	14.94	0.6071	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			447.69830	418.399	14.94	0.3929	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			654.21880	691.933	14.95	0.6042	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			452.81880	423.333	14.95	0.3958	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			799.85030	840.358	15.87	0.5967	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			588.75030	559.358	15.87	0.4033	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			795.27510	835.606	15.88	0.5944	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			594.17510	564.606	15.88	0.4056	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			804.45010	845.138	15.85	0.5990	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			583.35010	554.138	15.85	0.4010	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			897.67500	943.274	16.35	0.5895	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			703.27500	678.074	16.35	0.4105	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			893.21520	938.663	16.36	0.5875	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			708.81520	683.463	16.36	0.4125	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			902.15120	947.906	16.34	0.5914	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			697.75120	672.706	16.34	0.4086	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			1.33670		1.33710			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34140		1.34480			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34610		1.35100			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			771.00000	767.000		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			671.00000	667.000		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			871.00000	867.000		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			48.00000	14.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			52.00000	86.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			148.00000	114.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			310.00000	261.000		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			210.00000	161.000		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			410.00000	361.000		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			1.29180		1.30520			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.12910		1.13700			0.0000	0.00	0	50
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13940		1.14740			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14870		1.15670			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	50
Total QUANTO € / \$												0.00	0	50
R / ¥EN	On	14/12/2018	Foreign Exchange Future			7.87410	0.12626	7.92700			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12626	2,468.54620	2,138.950	20.03	0.5580	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12626	1,398.54620	1,597.950	20.03	0.4420	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12626	2,405.64540	2,080.750	19.97	0.5496	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12626	1,435.64540	1,639.750	19.97	0.4504	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12626	2,532.21190	2,197.984	20.08	0.5664	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12626	1,362.21190	1,556.984	20.08	0.4336	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.45090		10.40680			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.60040		10.55590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.74470		10.69820			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			1,042.62260	1,084.756	17.95	0.9813	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.82260	3.856	17.95	0.0187	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,032.81980	1,074.913	17.91	0.9806	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			6.01980	4.013	17.91	0.0194	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,052.43170	1,094.605	17.99	0.9820	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			5.63170	3.705	17.99	0.0180	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			494.41980	519.376	15.28	0.6262	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			278.51980	258.976	15.28	0.3738	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			489.01550	513.803	15.29	0.6221	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			283.11550	263.403	15.29	0.3779	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			499.86790	524.995	15.27	0.6304	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			273.96790	254.595	15.27	0.3696	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			904.37960	938.901	15.07	0.7518	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			206.17960	194.201	15.07	0.2482	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			897.44180	931.839	15.07	0.7491	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			209.24180	197.139	15.07	0.2509	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			911.34810	945.993	15.06	0.7546	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			203.14810	191.293	15.06	0.2454	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.59820		2.57740			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
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48630		2.46680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39120		2.37430			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			3.55040	3.735	26.23	0.0462	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			396.15040	375.535	26.23	0.9538	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.39010	3.543	26.49	0.0437	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			405.99010	385.343	26.49	0.9563	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.72220	3.941	25.97	0.0488	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			386.32220	365.741	25.97	0.9512	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			47.02470	50.043	22.35	0.2681	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			300.22470	283.743	22.35	0.7319	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			45.16520	48.073	22.40	0.2596	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			308.36520	291.773	22.40	0.7404	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			43.37510	46.177	22.46	0.2513	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			316.57510	299.877	22.46	0.7487	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.13940	5.278	25.83	0.0307	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,160.83940	1,144.078	25.83	0.9693	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.95590	5.088	25.83	0.0297	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,170.65590	1,153.888	25.83	0.9703	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.32930	5.474	25.83	0.0317	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,151.02930	1,134.274	25.83	0.9683	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												792 445 084.40	54,385	1,726,876
Total Options												2 443 417.00	10,000	9,253,720
Grand Total:												794,888,501.40	64,385	10,980,596