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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2018

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			14.46630		14.37260			0.0000	1,012,641.00	70	0
\$ / R On 15/11/2018 Foreign Exchange Future			14.46790		14.37270			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.46780		14.37440			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.47270		14.37960			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.47430		14.38140			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.47760		14.38490			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.47920		14.38670			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.48810		14.39560			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.48980		14.39730			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.49160		14.39910			0.0000	1,449,160.00	100	2,627
\$ / R On 05/12/2018 Foreign Exchange Future			14.50050		14.40800			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.50220		14.40980			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.50400		14.41160			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.51110		14.41870			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.51290		14.42050			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.51640		14.42400			0.0000	1,292,032,182.00	89,005	803,867
\$ / R On 20/12/2018 Foreign Exchange Future			14.52710		14.43470			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.52880		14.43650			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.54650		14.45430			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.55010		14.45790			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.55890		14.46680			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			14.57310		14.48100			0.0000	0.00	0	150
\$ / R	On	16/01/2019	Foreign Exchange Future			14.57490		14.48600			0.0000	116,599.20	8	8
\$ / R	On	18/01/2019	Foreign Exchange Future			14.57840		14.48640			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.59950		14.50810			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.60120		14.50990			0.0000	0.00	0	1,693
\$ / R	On	13/02/2019	Foreign Exchange Future			14.62410		14.53330			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.65120		14.56060			0.0000	0.00	0	5,841
\$ / R	On	18/03/2019	Foreign Exchange Future			14.68390		14.59340			0.0000	16,959,904.50	1,155	55,134
\$ / R	On	27/03/2019	Foreign Exchange Future			14.70020		14.60980			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.70380		14.61340			0.0000	0.00	0	3,029
\$ / R	On	02/04/2019	Foreign Exchange Future			14.71110		14.62070			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.75460		14.66450			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.76190		14.67180			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.81830		14.72810			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.82380		14.73360			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.84390		14.75360			0.0000	148,439.00	10	19,390
\$ / R	On	20/06/2019	Foreign Exchange Future			14.85480		14.76440			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.86950		14.77900			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.87490		14.78440			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.87860		14.78810			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.92970		14.83890			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.93150		14.84070			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.95340		14.86250			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.98490		14.89400			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.99050		14.89960			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.99610		14.90510			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.01650		14.92550			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			15.04250		14.95150			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.04620		14.95520			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.10010		15.00900			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.15630		15.06450			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.16240		15.07040			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18470		15.09200			0.0000	0.00	0	10,270
\$ / R	On	31/12/2019	Foreign Exchange Future			15.22110		15.12740			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.22520		15.13130			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.28390		15.18830			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.34670		15.24930			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.37500		15.27680			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.40950		15.31020			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.46420		15.36330			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.53300		15.43020			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.55330		15.44980			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.64640		15.54030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.74370		15.63460			0.0000	0.00	0	0
Total \$ / R Future												1,311,718,925.70	90,348	1,019,967

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	Put			489.29320	393.700	21.80	1.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1.89320	0.000	21.80	0.0000	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			1,068.12610	972.641	33.75	0.9952	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			0.82610	0.541	33.75	0.0048	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			117.45610	172.040	22.25	0.7079	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Put			84.75610	44.140	22.25	0.2921	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			184.67870	105.123	20.61	0.5547	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			57.37870	73.023	20.61	0.4453	0.00	0	171
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			392.13710	302.970	22.96	0.8120	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			26.53710	30.769	22.96	0.1880	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			374.43580	285.905	22.72	0.7964	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			28.83580	33.705	22.72	0.2036	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			14.26770	15.574	24.75	0.1019	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			529.86770	437.774	24.75	0.8981	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			395.92380	478.499	25.07	0.9275	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			21.52380	10.699	25.07	0.0725	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			428.07610	337.842	23.43	0.8400	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			22.47610	25.642	23.43	0.1600	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			90.80640	54.938	21.88	0.2989	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			145.20640	202.738	21.88	0.7011	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00000	0.000	23.28	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,704.40000	2,797.800	23.28	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,544.40000	3,637.800	22.74	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.000	22.74	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			0.34980	0.118	32.35	0.0010	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,154.74980	1,247.919	32.35	0.9990	0.00	0	51,000
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			484.20870	401.490	20.32	0.8287	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			23.80870	34.190	20.32	0.1713	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			338.74820	262.294	19.11	0.7055	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			48.34820	64.994	19.11	0.2945	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			551.30000	464.917	19.92	0.8557	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			22.70000	29.217	19.92	0.1443	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			96.68930	63.821	18.26	0.2530	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			271.58930	331.421	18.26	0.7470	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			725.03760	814.870	18.88	0.9683	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			8.33760	5.670	18.88	0.0317	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			330.42830	259.284	18.76	0.6165	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			97.12830	118.484	18.76	0.3835	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			935.81270	843.921	21.44	0.9399	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			12.51270	13.121	21.44	0.0601	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			431.52350	506.388	17.95	0.8745	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			44.82350	27.188	17.95	0.1255	543,764.00	20,000	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			0.00000	310.337	18.13	0.7077	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			0.00000	81.137	18.13	0.2923	1,622,748.00	20,000	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			461.73170	387.017	19.07	0.6779	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			97.33170	115.117	19.07	0.3221	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			177.99970	131.369	17.56	0.3648	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			253.59970	299.469	17.56	0.6352	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			10.03310	7.235	19.15	0.0315	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			947.33310	1,037.035	19.15	0.9685	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			309.67460	360.675	17.70	0.6769	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			160.57460	119.075	17.70	0.3231	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			183.04360	138.182	17.82	0.3575	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			282.14360	329.782	17.82	0.6425	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,403.01590	1,494.426	22.39	0.9885	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.63300	0.664	29.02	0.0025	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,302.42630	2,210.116	26.20	0.9934	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			1.52630	1.716	26.20	0.0066	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			99.08260	116.083	19.52	0.3047	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			591.29840	667.254	16.73	0.8983	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			42.19840	25.654	16.73	0.1017	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			34.19590	20.103	16.61	0.0835	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			633.29590	711.703	16.61	0.9165	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,911.53300	2,819.064	29.02	0.9975	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			3.91590	2.826	22.39	0.0115	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			97.38190	67.258	17.29	0.2145	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			416.48190	478.858	17.29	0.7855	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			504.27410	429.555	19.44	0.6847	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			103.37410	121.155	19.44	0.3153	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			519.98260	444.483	19.52	0.6953	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,079.54800	993.016	21.41	0.8811	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			37.54800	43.516	21.41	0.1189	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			584.15700	653.948	17.08	0.8439	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			74.35700	51.748	17.08	0.1561	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			115.86100	133.377	19.69	0.3006	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			606.06100	531.177	19.69	0.6994	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			323.70830	371.456	17.88	0.6313	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			213.90830	169.256	17.88	0.3687	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			704.63120	783.636	17.13	0.8962	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			44.83120	31.436	17.13	0.1038	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			945.37260	861.836	21.07	0.8380	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			55.17260	64.036	21.07	0.1620	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			127.30310	95.247	17.50	0.2422	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			468.90310	529.247	17.50	0.7578	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			425.36400	360.506	18.88	0.5725	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			186.96400	214.506	18.88	0.4275	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			709.85850	788.147	17.19	0.8912	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			48.25850	34.147	17.19	0.1088	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			327.95010	270.291	18.36	0.4883	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			239.55010	274.291	18.36	0.5117	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,309.29100	1,222.102	21.96	0.8950	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			37.99100	43.202	21.96	0.1050	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		640.05240	709.653	17.02	0.8407	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		81.35240	58.553	17.02	0.1593	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		766.70170	688.932	20.14	0.7458	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		105.40170	120.032	20.14	0.2542	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		43.65110	32.462	17.33	0.0971	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		812.35110	893.562	17.33	0.9029	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put		618.24840	546.191	19.56	0.6692	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call		148.74840	169.090	19.56	0.3308	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		119.81660	135.967	20.20	0.2684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		775.81660	699.567	20.20	0.7316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		118.02970	133.942	20.23	0.2651	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		784.02970	707.542	20.23	0.7349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		121.62990	138.023	20.17	0.2718	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		767.62990	691.623	20.17	0.7282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		1,470.62610	1,561.117	18.49	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		6.62610	4.717	18.49	0.0165	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		1,556.20920	1,468.849	22.74	0.9175	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		30.20920	35.249	22.74	0.0825	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		2.17410	1.503	20.36	0.0054	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		1,926.17410	2,017.903	20.36	0.9946	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		2,784.28610	2,876.584	23.87	0.9993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		0.28610	0.184	23.87	0.0007	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		2,818.51570	2,726.580	24.49	0.9912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		2.51570	2.980	24.49	0.0088	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		7.56260	5.213	18.33	0.0182	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		1,431.56260	1,521.613	18.33	0.9818	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		14.27490	9.436	17.80	0.0315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,238.27490	1,325.836	17.80	0.9685	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		625.20450	554.139	19.58	0.6616	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		159.20450	180.539	19.58	0.3384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call		2,045.63360	2,137.518	20.85	0.9960	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put		1.63360	1.118	20.85	0.0040	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put		115.88000	88.409	17.35	0.2082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call		589.88000	654.809	17.35	0.7918	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		77.71930	56.694	17.07	0.1486	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		701.71930	773.094	17.07	0.8514	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put		131.02750	101.308	17.44	0.2302	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call		555.02750	617.708	17.44	0.7698	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put		16.62020	11.147	17.74	0.0366	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call		1,190.62020	1,277.546	17.74	0.9634	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put		711.09360	636.874	19.94	0.7036	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call		135.09360	153.274	19.94	0.2964	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put		34.15950	24.460	17.43	0.0729	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		958.15950	1,040.860	17.43	0.9271	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put		587.47420	517.987	19.42	0.6410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call		171.47420	194.387	19.42	0.3590	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,796.96670	1,888.474	19.83	0.9926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			2.96670	2.074	19.83	0.0074	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,524.52590	2,616.745	22.80	0.9988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.52590	0.345	22.80	0.0012	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,334.44560	1,423.099	17.92	0.9768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			10.44560	6.699	17.92	0.0232	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,674.37010	2,766.639	23.41	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.37010	0.239	23.41	0.0009	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			176.41460	140.712	17.69	0.2914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			470.41460	527.112	17.69	0.7086	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,424.66520	2,516.840	22.40	0.9984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.66520	0.440	22.40	0.0016	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,677.95690	1,769.194	19.34	0.9901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			3.95690	2.794	19.34	0.0099	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			419.57530	359.014	18.64	0.5313	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			243.57530	275.414	18.64	0.4687	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			426.09140	365.113	18.67	0.5362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			240.09140	271.513	18.67	0.4638	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			321.68920	270.804	18.27	0.4500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			305.68920	347.204	18.27	0.5500	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,219.17540	1,306.490	17.77	0.9665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			15.17540	10.090	17.77	0.0335	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			432.65220	371.261	18.70	0.5411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			236.65220	267.661	18.70	0.4589	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			521.82400	455.422	19.13	0.6020	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			195.82400	221.822	19.13	0.3980	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			833.62910	755.993	20.43	0.7542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			107.62910	122.393	20.43	0.2458	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,293.91920	1,208.234	21.95	0.8777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			47.91920	54.634	21.95	0.1223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,404.69730	2,496.862	22.31	0.9983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.69730	0.462	22.31	0.0017	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,321.73740	1,235.720	22.04	0.8827	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			45.73740	52.120	22.04	0.1173	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			73.41480	53.789	17.09	0.1423	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			717.41480	790.189	17.09	0.8577	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,324.84190	2,416.962	21.99	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.84190	0.562	21.99	0.0020	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,747.34460	1,838.748	19.63	0.9916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			3.34460	2.348	19.63	0.0084	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			709.54500	781.626	17.08	0.8546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			75.54500	55.226	17.08	0.1454	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,003.73590	1,087.434	17.49	0.9360	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			29.73590	21.033	17.49	0.0640	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,120.41940	1,037.244	21.42	0.8410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			64.41940	73.644	21.42	0.1590	0.00	0	29,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,138.44130	1,054.966	21.48	0.8452	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			62.44130	71.366	21.48	0.1548	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			263.66140	218.732	18.06	0.3929	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			357.66140	405.132	18.06	0.6071	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,225.06610	2,317.118	21.58	0.9974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.06610	0.718	21.58	0.0026	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			781.91140	859.770	17.19	0.8811	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			57.91140	43.370	17.19	0.1189	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			719.08490	644.600	19.97	0.7072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			133.08490	151.000	19.97	0.2928	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,175.20000	2,267.212	21.38	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.20000	0.812	21.38	0.0029	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			773.69980	850.972	17.18	0.8784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			59.69980	44.572	17.18	0.1216	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,603.55140	1,516.213	22.88	0.9231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			27.55140	32.613	22.88	0.0769	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,480.40910	1,571.000	18.53	0.9839	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			6.40910	4.600	18.53	0.0161	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			273.55130	227.716	18.10	0.4033	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			347.55130	394.116	18.10	0.5967	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			486.69820	422.145	18.96	0.5792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			210.69820	238.545	18.96	0.4208	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			557.92390	489.771	19.29	0.6240	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			181.92390	206.171	19.29	0.3760	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			489.15770	547.247	17.63	0.7231	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			165.15770	130.847	17.63	0.2769	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			288.77890	241.599	18.16	0.4188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			332.77890	377.999	18.16	0.5812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			400.21290	451.346	17.91	0.6484	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			226.21290	184.946	17.91	0.3516	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			741.28310	816.063	17.13	0.8669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			67.28310	49.663	17.13	0.1331	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			868.71800	949.173	17.31	0.9062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			44.71800	32.773	17.31	0.0938	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,518.50690	1,431.115	22.62	0.9127	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			32.50690	37.516	22.62	0.0873	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			452.14700	507.450	17.74	0.6938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			188.14700	151.050	17.74	0.3062	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,102.46020	1,019.593	21.36	0.8366	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			66.46020	75.993	21.36	0.1634	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,220.27050	1,135.553	21.73	0.8633	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			54.27050	61.953	21.73	0.1367	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,124.47310	1,210.400	17.65	0.9552	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			20.47310	14.000	17.65	0.0448	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			458.18320	513.952	17.72	0.6987	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			184.18320	147.552	17.72	0.3013	0.00	0	235,564

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	16.56	Put			2,145.53900	2,054.939	23.60	0.9700	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			9.53900	11.339	23.60	0.0300	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,737.23390	1,648.781	23.06	0.9387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			21.23390	25.181	23.06	0.0613	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,462.26170	1,374.801	22.46	0.9050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			36.26170	41.201	22.46	0.0950	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			792.26780	715.545	20.27	0.7382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			116.26780	131.945	20.27	0.2618	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,238.60640	1,153.636	21.78	0.8670	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			52.60640	60.036	21.78	0.1330	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			428.53320	481.979	17.82	0.6738	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			204.53320	165.579	17.82	0.3262	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,147.47570	1,063.854	21.50	0.8473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			61.47570	70.254	21.50	0.1527	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			99.60990	113.520	20.59	0.2306	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			875.60990	797.120	20.59	0.7694	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			220.11120	249.117	18.87	0.4349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			466.11120	402.717	18.87	0.5651	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,115.08320	1,200.856	17.64	0.9539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			21.08320	14.456	17.64	0.0461	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,349.65720	1,263.322	22.12	0.8875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			43.65720	49.722	22.12	0.1125	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			405.77050	457.364	17.89	0.6535	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			221.77050	180.964	17.89	0.3465	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,022.47060	941.115	21.11	0.8154	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			76.47060	87.515	21.11	0.1846	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,382.89970	1,472.307	18.12	0.9795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			8.89970	5.907	18.12	0.0205	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			280.94800	318.310	18.38	0.5191	0.00	0	11,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			356.94800	301.910	18.38	0.4809	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,580.03970	2,488.396	24.17	0.9863	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			4.03970	4.796	24.17	0.0137	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			799.04050	877.447	17.21	0.8865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			55.04050	41.047	17.21	0.1135	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			476.60960	533.772	17.67	0.7135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			172.60960	137.372	17.67	0.2865	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,381.98140	2,290.709	23.91	0.9804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			5.98140	7.109	23.91	0.0196	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,833.59180	1,744.481	23.19	0.9481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			17.59180	20.881	23.19	0.0519	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,708.45960	1,620.226	23.02	0.9356	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			22.45960	26.626	23.02	0.0644	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,794.97070	1,706.110	23.14	0.9445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			18.97070	22.510	23.14	0.0555	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			92.17190	105.284	20.75	0.2163	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			918.17190	838.884	20.75	0.7837	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		198.71790	225.079	19.09	0.4025	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		514.71790	448.679	19.09	0.5975	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		85.27730	97.641	20.92	0.2027	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		961.27730	881.241	20.92	0.7973	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		156.85260	177.882	19.62	0.3344	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		632.85260	561.482	19.62	0.6656	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		36.82510	41.850	22.43	0.0964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,452.82510	1,365.450	22.43	0.9036	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		625.97180	693.104	17.25	0.8128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		101.97180	76.704	17.25	0.1872	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		276.99710	313.676	18.40	0.5140	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		362.99710	307.276	18.40	0.4860	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		327.95880	372.732	18.18	0.5760	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		293.95880	246.332	18.18	0.4240	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		594.95090	525.140	19.45	0.6452	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		168.95090	191.540	19.45	0.3548	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		299.19070	251.121	18.19	0.4292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		323.19070	367.521	18.19	0.5708	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		373.22120	422.057	18.01	0.6227	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		249.22120	205.657	18.01	0.3773	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,086.70980	1,996.330	23.53	0.9667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		10.70980	12.730	23.53	0.0333	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put		572.62580	503.799	19.35	0.6326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call		176.62580	200.199	19.35	0.3674	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,229.43230	1,144.587	21.76	0.8652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		53.43230	60.987	21.76	0.1348	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call		403.49980	451.629	17.79	0.6204	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put		268.79980	224.529	17.79	0.3796	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		651.70770	717.730	17.05	0.7995	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put		117.00770	90.630	17.05	0.2005	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put		970.12880	891.766	20.55	0.7762	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call		104.82880	118.866	20.55	0.2238	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call		182.02530	204.798	19.32	0.3515	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put		647.32530	577.698	19.32	0.6485	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put		541.52490	476.953	18.87	0.5862	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call		228.02490	255.753	18.87	0.4138	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call		1,159.69690	1,245.261	16.83	0.9509	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put		23.19690	16.460	16.83	0.0491	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put		480.11490	418.728	18.59	0.5477	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call		256.61490	287.528	18.59	0.4523	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put		16.68370	11.654	16.82	0.0364	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call		1,253.18370	1,340.454	16.82	0.9636	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put		261.03760	219.993	17.30	0.3471	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call		495.33760	546.493	17.30	0.6529	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call		478.86390	528.820	17.35	0.6401	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put		274.56390	232.320	17.35	0.3599	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,492.52700	2,402.481	23.27	0.9605	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			16.82700	18.981	23.27	0.0395	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			208.72600	232.256	19.02	0.3550	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			714.42600	645.756	19.02	0.6450	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,464.61480	1,554.696	16.06	0.9749	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			10.31480	8.196	16.06	0.0251	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			113.67590	89.303	16.58	0.1824	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			767.97590	835.803	16.58	0.8176	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,133.26390	3,041.750	24.43	0.9818	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			7.56390	8.250	24.43	0.0182	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			10.21650	7.821	16.55	0.0230	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,568.11650	1,657.921	16.55	0.9770	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			513.21280	454.855	18.03	0.5216	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			330.01280	363.755	18.03	0.4784	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			236.17330	198.841	17.05	0.3101	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			582.97330	637.741	17.05	0.6899	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			90.69560	70.436	16.33	0.1445	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			917.49560	989.336	16.33	0.8555	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			286.40300	246.535	17.20	0.3415	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			577.40300	629.635	17.20	0.6585	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			0.00000	383.711	17.70	0.4502	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			0.00000	478.611	17.70	0.5498	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			15.70380	13.207	17.98	0.0298	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,842.10380	1,931.607	17.98	0.9702	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			717.41580	657.027	18.56	0.5710	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			345.51580	376.527	18.56	0.4290	0.00	0	4,000
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			32.73000	28.382	16.81	0.0569	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,590.83000	1,677.882	16.81	0.9431	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			899.81680	833.742	19.14	0.6387	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			279.71680	304.942	19.14	0.3613	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			26.72020	23.209	17.34	0.0463	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,746.62020	1,834.409	17.34	0.9537	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,545.99310	1,632.652	16.67	0.9378	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			36.09310	31.452	16.67	0.0622	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			414.24430	370.510	17.59	0.4100	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			544.14430	591.710	17.59	0.5900	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			636.99280	690.243	17.30	0.6504	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			327.09280	289.043	17.30	0.3496	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,166.73230	1,094.112	19.90	0.7184	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			206.63230	225.312	19.90	0.2816	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			610.05090	661.709	17.38	0.6337	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			350.15090	310.509	17.38	0.3663	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			897.66140	834.555	18.99	0.6134	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			330.96140	358.655	18.99	0.3866	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			47.55100	42.521	17.04	0.0688	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,778.15100	1,863.720	17.04	0.9312	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	13.00	Call		1,621.07870	1,705.207	16.69	0.9144	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		60.47870	54.007	16.69	0.0856	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		716.23370	767.954	17.44	0.6336	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		405.63370	366.754	17.44	0.3664	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,046.49510	981.971	19.33	0.6341	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		337.09510	363.171	19.33	0.3659	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		545.55640	499.819	17.88	0.4438	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		586.15640	631.019	17.88	0.5562	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		742.75400	795.779	17.35	0.6480	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		382.15400	344.579	17.35	0.3520	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,328.84590	1,257.945	20.06	0.7058	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		259.44590	279.145	20.06	0.2942	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		751.02190	698.188	18.40	0.5102	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,508.84690	1,437.454	20.37	0.7160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		272.24690	291.354	20.37	0.2840	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		870.17900	813.424	18.74	0.5530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		473.57900	507.324	18.74	0.4470	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		695.35760	742.809	17.72	0.5897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		521.95760	478.909	17.72	0.4103	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,634.04860	1,560.705	20.66	0.7386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		247.44860	264.605	20.66	0.2614	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		681.38230	728.147	17.77	0.5818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		537.98230	494.247	17.77	0.4182	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		1,010.08530	1,073.462	16.84	0.7397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		266.68530	239.562	16.84	0.2603	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		877.01190	820.047	18.76	0.5553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		470.41190	503.947	18.76	0.4447	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,334.78810	1,407.225	16.44	0.8411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		141.38810	123.325	16.44	0.1589	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		377.17790	404.360	19.40	0.3735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,113.77790	1,050.460	19.40	0.6265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		382.23990	409.778	19.36	0.3775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,098.83990	1,035.878	19.36	0.6225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,032.51880	971.202	19.18	0.6038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		405.91880	435.102	19.18	0.3962	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		379.70160	407.061	19.38	0.3755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,106.30160	1,043.161	19.38	0.6245	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,551.21720	2,639.940	17.86	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		17.81720	16.040	17.86	0.0265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,265.81680	4,356.158	22.93	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.41680	2.258	22.93	0.0036	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		888.75080	945.020	17.10	0.6883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		345.35080	311.120	17.10	0.3117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,804.78440	2,894.207	18.20	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		11.38440	10.307	18.20	0.0176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,887.19160	1,971.948	16.95	0.9286	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	12.76	Put		53.79160	48.048	16.95	0.0714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		152.71980	133.710	16.49	0.1691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,296.11980	1,367.610	16.49	0.8309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,101.18460	3,191.226	19.09	0.9876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		7.78460	7.326	19.09	0.0124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,017.98540	957.046	19.15	0.5996	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		411.38540	440.946	19.15	0.4004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,863.63580	2,953.248	18.30	0.9839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		10.23580	9.348	18.30	0.0161	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		554.25370	509.837	17.82	0.4261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		667.65370	713.737	17.82	0.5739	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		460.36430	420.114	17.52	0.3784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		753.76430	804.014	17.52	0.6216	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,077.55860	1,143.040	16.75	0.7640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		234.15860	209.140	16.75	0.2360	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		849.81710	793.693	18.69	0.5460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		483.21710	517.593	18.69	0.4540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,003.73540	1,066.657	16.85	0.7372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		270.33540	242.757	16.85	0.2628	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,288.45880	1,359.758	16.50	0.8289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		155.05880	135.858	16.50	0.1711	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,205.05520	1,139.492	19.63	0.6500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		348.45520	373.392	19.63	0.3500	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		996.32740	935.958	19.09	0.5932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		419.72740	449.858	19.09	0.4068	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,275.08870	1,208.025	19.80	0.6668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		328.48870	351.925	19.80	0.3332	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,158.03840	2,244.902	17.33	0.9518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		34.63840	31.002	17.33	0.0482	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,669.40880	1,751.768	16.64	0.9031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		76.00880	67.868	16.64	0.0969	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,120.26060	2,206.878	17.28	0.9490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		36.86060	32.978	17.28	0.0510	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		978.62720	1,039.703	16.89	0.7273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		285.22720	255.803	16.89	0.2727	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		763.89440	814.619	17.48	0.6269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		450.49440	410.718	17.48	0.3731	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,607.70770	2,525.299	22.47	0.8608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		121.10770	129.199	22.47	0.1392	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		686.01100	733.009	17.75	0.5844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		532.61100	489.109	17.75	0.4156	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,616.95280	2,534.482	22.48	0.8616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		120.35280	128.382	22.48	0.1384	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,759.34580	1,842.783	16.77	0.9145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		65.94580	58.883	16.77	0.0855	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		917.96140	975.450	17.01	0.7015	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			324.56140	291.550	17.01	0.2985	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,000.18880	2,915.542	23.13	0.8904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			93.58880	99.442	23.13	0.1096	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			645.31550	690.276	17.90	0.5608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			581.91550	536.376	17.90	0.4392	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,212.77090	1,147.040	19.65	0.6519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			346.17090	370.940	19.65	0.3481	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,171.14670	2,092.260	21.71	0.8165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			164.54670	176.160	21.71	0.1835	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			530.84830	568.285	18.42	0.4874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			757.44830	704.385	18.42	0.5126	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,558.60630	1,486.408	20.49	0.7252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			262.00630	280.308	20.49	0.2748	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,741.26080	1,824.493	16.74	0.9123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			67.86080	60.593	16.74	0.0877	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			728.93560	778.013	17.60	0.6083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			485.53560	444.113	17.60	0.3917	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,370.39010	1,301.441	20.04	0.6880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			303.79010	325.341	20.04	0.3120	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,563.18980	1,644.091	16.48	0.8880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			89.78980	80.191	16.48	0.1120	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			632.23240	676.527	17.95	0.5530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			598.83240	552.627	17.95	0.4470	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,761.00370	1,686.682	20.96	0.7595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			224.40370	240.582	20.96	0.2405	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,454.38110	1,529.560	16.31	0.8695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			110.98110	95.660	16.31	0.1305	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			658.63820	704.271	17.85	0.5686	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			565.23820	520.371	17.85	0.4314	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,650.94170	1,577.351	20.70	0.7415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			244.34170	261.251	20.70	0.2585	195,938.55	750	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			527.29490	564.509	18.44	0.4849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			763.89490	710.609	18.44	0.5151	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,492.36190	1,421.241	20.33	0.7128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			275.76190	295.141	20.33	0.2872	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,366.16370	1,439.341	16.41	0.8490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			132.76370	115.441	16.41	0.1510	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			523.76840	560.758	18.46	0.4825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			770.36840	716.858	18.46	0.5175	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,976.65910	1,899.818	21.36	0.7916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			190.05910	203.718	21.36	0.2084	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,112.32740	1,178.847	16.71	0.7758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			218.92740	194.947	16.71	0.2242	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,626.20140	2,543.671	22.50	0.8624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			119.60140	127.571	22.50	0.1376	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,126.42510	1,193.354	16.69	0.7805	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	13.68	Put			213.02510	189.454	16.69	0.2195	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			560.12120	599.389	18.26	0.5071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			706.72120	655.489	18.26	0.4929	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,481.56880	3,393.362	24.18	0.9144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			74.96880	77.261	24.18	0.0856	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,050.23450	1,114.883	16.79	0.7544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			246.83450	220.983	16.79	0.2456	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,552.35600	2,470.324	22.37	0.8559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			125.75600	134.224	22.37	0.1441	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			414.14570	443.896	19.13	0.4025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,010.74570	949.996	19.13	0.5975	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,746.92360	2,663.639	22.70	0.8722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			110.32360	117.539	22.70	0.1278	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			894.53450	951.046	17.08	0.6910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			341.13450	307.146	17.08	0.3090	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			431.12540	462.034	19.01	0.4155	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			967.72540	908.134	19.01	0.5845	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,870.51030	3,781.298	25.11	0.9281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			63.91030	65.199	25.11	0.0719	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			434.02610	465.129	18.99	0.4177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			960.62610	901.229	18.99	0.5823	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			457.95000	490.657	18.84	0.4356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			904.55000	846.757	18.84	0.5644	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,506.38370	2,424.681	22.29	0.8517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			129.78370	138.581	22.29	0.1483	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,497.20640	2,415.571	22.28	0.8509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			130.60640	139.471	22.28	0.1491	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,624.91390	1,706.688	16.57	0.8970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			81.51390	72.788	16.57	0.1030	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,098.33780	1,164.443	16.73	0.7711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			224.93780	200.543	16.73	0.2289	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,153.30350	2,074.590	21.68	0.8143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			166.70350	178.490	21.68	0.1857	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,536.94890	1,617.456	16.44	0.8839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			93.54890	83.556	16.44	0.1161	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,812.27150	2,728.609	22.81	0.8772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			105.67150	112.509	22.81	0.1228	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,220.65620	1,290.202	16.58	0.8097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			177.25620	156.302	16.58	0.1903	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			594.93040	636.732	18.10	0.5298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			651.53040	602.832	18.10	0.4702	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,906.98730	1,830.965	21.23	0.7818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			200.38730	214.865	21.23	0.2182	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,243.80380	1,177.399	19.72	0.6594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			337.20380	361.299	19.72	0.3406	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,259.41670	1,192.677	19.76	0.6631	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	15.52	Call			332.81670	356.577	19.76	0.3369	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,258.06990	1,328.597	16.53	0.8205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			164.66990	144.697	16.53	0.1795	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,183.88580	1,252.437	16.62	0.7987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			190.48580	168.537	16.62	0.2013	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			805.56960	858.202	17.35	0.6483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			412.16960	374.302	17.35	0.3517	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			439.88440	471.384	18.95	0.4221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			946.48440	887.484	18.95	0.5779	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,389.94320	1,463.671	16.38	0.8547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			126.54320	109.771	16.38	0.1453	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			534.42190	572.088	18.40	0.4898	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			24.96350	22.401	17.42	0.0351	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,424.76350	2,512.601	17.42	0.9649	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			948.67980	1,005.847	17.05	0.6999	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			338.87980	305.647	17.05	0.3001	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			689.98960	735.800	17.88	0.5717	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			580.18960	535.600	17.88	0.4283	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			844.18440	896.703	17.40	0.6485	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			430.78440	392.903	17.40	0.3515	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			818.01520	869.401	17.49	0.6357	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			454.61520	415.601	17.49	0.3643	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,486.16320	1,416.629	20.28	0.6964	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			309.56320	330.429	20.28	0.3036	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,202.70620	1,138.729	19.58	0.6344	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			386.10620	412.529	19.58	0.3656	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			85.20900	76.158	16.61	0.1028	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,698.60900	1,779.958	16.61	0.8972	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			681.90620	633.220	18.18	0.4696	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			625.30620	667.020	18.18	0.5304	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			94.20920	84.230	16.52	0.1108	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,664.90920	1,745.330	16.52	0.8892	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			954.10860	899.649	18.80	0.5355	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			578.60860	614.249	18.80	0.4645	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,368.25960	1,304.486	19.75	0.6368	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			430.05960	456.386	19.75	0.3632	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,645.17230	1,576.716	20.38	0.6898	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,850.31410	1,929.130	16.44	0.8945	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			110.09480	97.811	16.44	0.1159	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			212.63020	190.642	16.59	0.1958	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,394.43020	1,462.542	16.59	0.8042	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			945.87760	998.125	17.38	0.6510	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			474.07760	436.225	17.38	0.3490	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			98.51410	87.230	16.44	0.1055	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			356.97230	378.617	20.38	0.3102	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			827.84450	777.324	18.42	0.4919	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		659.64450	699.224	18.42	0.5081	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		919.89000	971.133	17.46	0.6395	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		498.09000	459.233	17.46	0.3605	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,781.89480	1,859.711	16.44	0.8841	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		1,014.27500	1,065.668	17.47	0.6434	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		536.17500	497.368	17.47	0.3566	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,531.46140	1,466.889	19.96	0.6396	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		469.56140	495.189	19.96	0.3604	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		1,040.05400	1,092.394	17.39	0.6540	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		511.95400	474.093	17.39	0.3460	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,859.14670	1,934.253	16.24	0.8753	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		131.04670	115.953	16.24	0.1247	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		972.38110	919.957	18.69	0.5096	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		690.48110	728.257	18.69	0.4904	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,818.13180	1,749.240	20.57	0.6882	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		396.23180	417.540	20.57	0.3118	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		158.31000	141.111	16.34	0.1454	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,746.41000	1,819.411	16.34	0.8546	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		30.05080	26.571	15.55	0.0372	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,623.65080	2,710.371	15.55	0.9628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		726.15120	681.359	18.00	0.4211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		899.75120	945.259	18.00	0.5789	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,549.11910	1,485.207	19.94	0.6306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		502.71910	529.107	19.94	0.3694	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		4,070.77420	4,160.683	18.76	0.9909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		617.50400	576.258	17.68	0.3811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		754.63380	708.982	18.08	0.4309	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,403.94930	3,321.684	23.11	0.8391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		197.54930	205.584	23.11	0.1609	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		995.90080	1,045.135	17.66	0.6209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		612.30080	571.235	17.66	0.3791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		991.10400	1,040.158	17.68	0.6189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		972.14120	1,020.471	17.74	0.6108	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,705.39540	1,639.097	20.27	0.6579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		458.99540	482.997	20.27	0.3421	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		1,000.71550	1,050.134	17.65	0.6230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		607.11550	566.234	17.65	0.3770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		878.23380	922.882	18.08	0.5691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		388.84010	359.304	17.02	0.2805	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,412.67340	1,351.100	19.65	0.6043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		546.27340	575.000	19.65	0.3957	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,046.00090	992.541	18.83	0.5187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		699.60090	736.441	18.83	0.4813	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		638.54120	596.571	17.74	0.3892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		475.92650	500.857	20.14	0.3527	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		1,293.83990	1,355.396	16.97	0.7293	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			370.23990	341.496	16.97	0.2707	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,892.40790	1,966.708	16.13	0.8725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			138.80790	122.808	16.13	0.1275	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,262.44010	1,323.204	17.02	0.7195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			191.72900	171.996	16.40	0.1646	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			867.42670	818.672	18.39	0.4674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			801.02670	842.572	18.39	0.5326	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			427.71700	396.595	17.11	0.3001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,201.31700	1,260.495	17.11	0.6999	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,642.32650	1,576.957	20.14	0.6473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,789.62430	1,861.934	16.27	0.8529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,099.10830	2,176.983	15.85	0.9060	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			95.50830	83.083	15.85	0.0940	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,360.77280	1,300.333	19.53	0.5936	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			564.37280	594.233	19.53	0.4064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,705.32900	1,775.896	16.40	0.8354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.17420	6.783	18.76	0.0091	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,515.46670	2,598.872	15.32	0.9534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			41.86670	34.972	15.32	0.0466	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,908.51340	1,983.115	16.10	0.8754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			134.91340	119.215	16.10	0.1246	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			166.02430	148.034	16.27	0.1471	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,730.00530	2,654.096	21.97	0.7833	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			274.40530	288.896	21.97	0.2167	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			813.11350	766.076	18.22	0.4462	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			857.51350	900.876	18.22	0.5538	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,970.17730	1,901.387	20.74	0.6870	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			429.17730	450.887	20.74	0.3130	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,095.09500	1,146.579	17.46	0.6473	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			566.09500	527.079	17.46	0.3527	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,681.95350	1,616.907	20.16	0.6427	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			500.95350	526.407	20.16	0.3573	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,120.68880	1,173.085	17.38	0.6572	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			541.68880	503.585	17.38	0.3428	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			145.74780	130.128	16.05	0.1304	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,924.74780	1,999.628	16.05	0.8696	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,105.67860	1,051.704	18.93	0.5237	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			714.67860	751.204	18.93	0.4763	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			191.35360	171.678	16.28	0.1599	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,785.75360	1,856.578	16.28	0.8401	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,602.09820	1,669.432	16.63	0.7961	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			263.99820	240.832	16.63	0.2039	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,069.27090	2,000.506	20.89	0.6970	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			417.37090	439.106	20.89	0.3030	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,128.25600	2,060.102	20.86	0.6844	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			467.15600	489.802	20.86	0.3156	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	14.25	Call			1,186.91360	1,238.928	17.45	0.6517	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			598.01360	559.228	17.45	0.3483	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,840.11350	1,774.429	20.33	0.6438	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			746.98700	782.364	19.13	0.4653	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			539.01350	564.129	20.33	0.3562	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,212.40590	1,265.298	17.38	0.6609	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			573.50590	535.598	17.38	0.3391	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			161.33540	143.824	15.80	0.1347	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,000.23540	2,073.524	15.80	0.8653	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,248.08700	1,192.664	19.13	0.5347	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			226.23100	203.194	16.26	0.1728	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,826.93100	1,894.694	16.26	0.8272	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			729.24960	686.664	17.82	0.3875	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,111.74960	1,160.064	17.82	0.6125	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,012.32700	1,945.072	20.59	0.6600	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			524.82700	548.472	20.59	0.3400	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,002.65610	1,936.368	20.51	0.6476	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			566.65610	591.268	20.51	0.3524	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,268.81780	1,321.013	17.46	0.6558	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			624.81780	586.113	17.46	0.3442	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,294.25420	1,348.780	17.41	0.6643	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			600.25420	563.880	17.41	0.3357	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,299.72680	2,231.004	21.01	0.6862	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			493.72680	515.904	21.01	0.3138	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			175.64960	154.090	15.57	0.1372	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,069.64960	2,138.990	15.57	0.8628	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,394.11920	1,337.388	19.35	0.5466	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			768.11920	802.288	19.35	0.4534	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			262.00730	234.844	16.24	0.1840	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,871.60730	1,935.344	16.24	0.8160	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,352.90350	4,269.532	24.41	0.8331	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			258.00350	265.632	24.41	0.1669	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,189.57630	4,280.548	17.55	0.9845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.07630	14.048	17.55	0.0155	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,507.08730	2,586.488	14.51	0.9258	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			81.58730	69.988	14.51	0.0742	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,655.05560	1,594.477	19.79	0.5847	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			317.59490	328.284	23.01	0.2035	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,800.98430	1,862.550	16.59	0.7882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			325.48430	296.050	16.59	0.2118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			489.21620	458.276	17.15	0.2859	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,794.14070	1,856.020	16.61	0.7865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			328.64070	299.520	16.61	0.2135	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,807.33360	1,869.103	16.57	0.7899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			321.83360	292.603	16.57	0.2101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,682.09490	3,601.784	23.01	0.7965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			564.24440	530.818	17.32	0.3155	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,371.67720	1,428.560	17.37	0.6763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			586.17720	552.061	17.37	0.3237	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,035.59690	3,953.923	23.68	0.8143	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			291.09690	300.423	23.68	0.1857	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,504.71620	1,564.776	17.15	0.7141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			677.96190	637.959	17.56	0.3553	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,649.16180	4,565.608	24.85	0.8394	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			254.66180	262.108	24.85	0.1606	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,998.18680	3,916.645	23.61	0.8126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			293.68680	303.145	23.61	0.1874	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,399.74440	1,457.319	17.32	0.6845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			347.59120	362.113	22.43	0.2239	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			852.92720	889.698	19.12	0.4805	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,307.42720	1,253.198	19.12	0.5195	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,096.57170	3,021.724	22.08	0.7562	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			382.07170	398.224	22.08	0.2438	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,273.46190	1,324.459	17.56	0.6447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			891.53150	845.574	18.16	0.4196	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,848.99770	3,768.015	23.33	0.8053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			304.49770	314.515	23.33	0.1947	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			796.87470	831.352	19.36	0.4556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,431.37470	1,374.852	19.36	0.5444	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,352.09120	3,275.613	22.43	0.7761	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			438.68590	457.480	21.58	0.2756	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,333.49490	1,389.093	17.43	0.6647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			617.99490	582.593	17.43	0.3353	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,281.18350	3,205.138	22.33	0.7708	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			356.68350	371.638	22.33	0.2292	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,097.03150	1,142.074	18.16	0.5804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			710.55560	740.977	19.79	0.4153	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,424.37540	1,367.979	19.35	0.5430	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			799.87540	834.479	19.35	0.4570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,469.04460	1,528.273	17.21	0.7043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			513.54460	481.773	17.21	0.2957	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,743.18590	2,670.980	21.58	0.7244	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,350.33770	1,404.205	17.47	0.6599	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			648.83770	611.705	17.47	0.3401	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			597.43600	622.107	20.63	0.3514	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,145.93600	2,079.607	20.63	0.6486	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,375.77920	1,431.944	17.43	0.6680	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			624.27920	589.444	17.43	0.3320	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,460.37990	2,391.180	21.11	0.6866	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			521.87990	543.681	21.11	0.3134	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			192.20780	171.164	15.61	0.1422	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,143.70780	2,213.664	15.61	0.8578	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,523.73110	1,466.342	19.50	0.5539	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			795.23110	828.842	19.50	0.4461	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			294.78150	267.155	16.35	0.1937	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,919.98150	1,983.355	16.35	0.8063	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,312.12240	2,245.730	20.78	0.6523	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			621.12240	645.830	20.78	0.3477	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,457.88750	1,514.260	17.46	0.6716	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			648.88750	614.160	17.46	0.3284	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,675.71350	1,616.670	19.69	0.5638	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,951.60900	2,013.463	16.44	0.7954	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,216.91910	2,286.390	15.60	0.8541	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			207.91910	186.290	15.60	0.1459	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			814.71350	846.770	19.69	0.4362	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,629.26780	2,559.689	21.25	0.6876	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			548.26780	569.788	21.25	0.3124	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,430.85940	1,486.642	17.51	0.6639	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			671.85940	636.542	17.51	0.3361	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			332.60900	303.363	16.44	0.2046	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,774.27780	2,703.957	21.41	0.6861	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			578.77780	600.257	21.41	0.3139	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,509.75510	1,565.435	17.56	0.6676	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			695.25510	659.135	17.56	0.3324	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,455.39630	2,388.197	20.95	0.6530	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			841.35260	873.081	19.90	0.4309	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			649.89630	674.497	20.95	0.3470	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,536.62420	1,592.882	17.51	0.6750	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			672.12420	636.582	17.51	0.3250	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			224.25280	199.512	15.60	0.1486	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,288.75280	2,355.812	15.60	0.8514	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,806.85260	1,746.781	19.90	0.5691	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			369.58130	338.162	16.52	0.2129	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,999.98130	2,060.562	16.52	0.7871	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,253.01790	3,338.968	14.47	0.9554	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			51.01790	44.268	14.47	0.0446	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,890.82410	1,952.055	16.95	0.7544	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			458.82410	427.355	16.95	0.2456	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			939.96380	975.787	19.63	0.4632	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,647.96380	1,591.087	19.63	0.5368	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,875.65780	2,804.658	21.54	0.6881	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			587.65780	609.358	21.54	0.3119	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,230.53330	5,151.545	25.03	0.8232	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			322.53330	336.245	25.03	0.1768	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			937.00040	972.718	19.64	0.4620	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,655.00040	1,598.018	19.64	0.5380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			934.05440	969.667	19.65	0.4609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,662.05440	1,604.967	19.65	0.5391	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	17.44	Put			2,926.86900	2,855.859	21.60	0.6835	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			614.26900	636.959	21.60	0.3165	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,596.90380	1,653.262	17.63	0.6720	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			719.50380	682.162	17.63	0.3280	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,606.54080	2,538.421	21.15	0.6525	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			870.68340	903.279	20.14	0.4259	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			683.94080	709.521	21.15	0.3475	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,623.55810	1,680.503	17.57	0.6790	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			696.15810	659.403	17.57	0.3210	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			243.26800	217.344	15.71	0.1521	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,370.66800	2,438.444	15.71	0.8479	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,953.28340	1,892.179	20.14	0.5741	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			404.80190	373.206	16.63	0.2203	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,046.10190	2,108.406	16.63	0.7797	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			441.10790	410.195	16.79	0.2276	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,089.40790	2,154.095	16.79	0.7724	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			477.58730	445.281	16.89	0.2336	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,136.88730	2,201.981	16.89	0.7664	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,228.64490	1,272.600	19.49	0.5170	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,571.84490	1,517.600	19.49	0.4830	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,225.26390	1,269.119	19.50	0.5159	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,578.46390	1,524.119	19.50	0.4841	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,232.03700	1,276.100	19.48	0.5181	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,565.23700	1,511.100	19.48	0.4819	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			515.89460	480.074	16.99	0.2389	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,186.09460	2,249.574	16.99	0.7611	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,222.63960	2,286.801	17.07	0.7561	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			549.33960	512.601	17.07	0.2439	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			585.47420	548.723	17.16	0.2482	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,275.67420	2,341.723	17.16	0.7518	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,609.88860	1,661.188	18.95	0.5896	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,320.08860	1,267.888	18.95	0.4104	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,606.00070	1,657.221	18.96	0.5886	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,326.20070	1,273.921	18.96	0.4114	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,602.12480	1,653.260	18.97	0.5875	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,332.32480	1,279.959	18.97	0.4125	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,467.68150	1,414.006	19.21	0.4221	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,637.98150	1,690.406	19.21	0.5779	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,760.21290	1,815.817	19.16	0.5909	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,465.61290	1,412.117	19.16	0.4091	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,756.37690	1,811.904	19.17	0.5899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,471.77690	1,418.204	19.17	0.4101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,752.56000	1,807.994	19.18	0.5890	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,477.96000	1,424.294	19.18	0.4110	0.00	0	0
Total \$ / R Option												2,362,450.55	40,750	9,098,884

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												1,314,081,376.25	131,098	10,118,851
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				14.51640		14.42400			0.0000	725,820.00	50	411
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				14.68390		14.59340			0.0000	0.00	0	5
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.84390		14.75360			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				15.01650		14.92550			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				15.18470		15.09200			0.0000	0.00	0	0
Total \$ / R MAXI Future												725,820.00	50	416
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put				129,391.91970	120,823.348	21.95	0.8777	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call				4,791.91970	5,463.348	21.95	0.1223	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				9,960.98910	11,351.956	20.59	0.2306	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				87,560.98910	79,711.957	20.59	0.7694	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				9,807.75070	11,182.394	20.62	0.2277	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				88,407.75070	80,542.394	20.62	0.7723	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				10,116.55120	11,524.194	20.56	0.2336	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				86,716.55120	78,884.194	20.56	0.7664	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				90,618.82600	96,318.961	17.05	0.6962	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				33,278.82600	29,928.961	17.05	0.3038	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				90,034.80220	95,710.116	17.06	0.6936	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				33,694.80220	30,320.116	17.06	0.3064	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				89,453.45140	95,104.570	17.08	0.6910	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				34,113.45140	30,714.570	17.08	0.3090	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				100,071.54670	105,013.411	17.65	0.6230	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				60,711.54670	56,623.411	17.65	0.3770	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				99,590.08370	104,513.483	17.66	0.6209	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				61,230.08370	57,123.483	17.66	0.3791	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				99,110.39940	104,015.807	17.68	0.6189	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				61,750.39940	57,625.807	17.68	0.3811	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				110,962.86880	115,511.363	18.11	0.5853	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				87,412.86880	82,861.363	18.11	0.4147	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				110,541.04600	115,074.749	18.13	0.5837	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				87,991.04600	83,424.749	18.13	0.4163	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				110,121.50030	114,639.910	18.15	0.5820	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				88,571.50030	83,989.910	18.15	0.4180	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				166,939.62990	172,778.350	17.37	0.7013	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				60,739.62990	57,308.350	17.37	0.2987	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				168,076.19240	173,939.440	17.35	0.7041	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				59,876.19240	56,469.440	17.35	0.2959	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				167,507.33350	173,358.032	17.36	0.7027	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				60,307.33350	56,888.032	17.36	0.2973	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												725,820.00	50	416
£ / R	On	30/11/2018	Foreign Exchange Future			18.78330		18.58870			0.0000	0.00	0	13

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 Future			18.82740		18.63300			0.0000	141,205,500.00	7,500	447,771
£ / R	On	31/01/2019	Foreign Exchange Future			18.99550		18.79990			0.0000	0.00	0	22
£ / R	On	18/03/2019	Foreign Exchange Future			19.14510		18.94950			0.0000	38,290.20	2	11,149
£ / R	On	14/06/2019	Foreign Exchange Future			19.44000		19.24300			0.0000	0.00	0	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.76310		19.56360			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			20.07840		19.87560			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.43330		20.22290			0.0000	0.00	0	0
Total £ / R Future												141,243,790.20	7,502	474,824
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			924.46520	752.505	18.25	0.8103	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			53.16520	75.805	18.25	0.1897	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			823.73670	676.335	17.87	0.6737	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			156.73670	203.735	17.87	0.3263	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,380.06420	2,189.006	20.64	0.9629	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			13.06420	16.406	20.64	0.0371	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			677.58780	819.430	16.79	0.7902	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			164.58780	112.030	16.79	0.2098	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			670.63040	811.754	16.80	0.7868	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			167.63040	114.354	16.80	0.2132	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			684.58430	827.142	16.79	0.7934	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			161.58430	109.742	16.79	0.2066	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			575.28620	485.697	16.62	0.4288	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			585.18620	691.197	16.62	0.5712	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			637.88000	727.538	16.76	0.5100	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			878.38000	772.438	16.76	0.4900	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,088.30100	1,218.993	16.45	0.6974	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			438.80100	373.893	16.45	0.3026	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,643.50950	2,471.896	18.85	0.8342	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			153.00950	176.996	18.85	0.1658	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,082.19840	1,212.499	16.46	0.6954	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			442.69840	377.398	16.46	0.3046	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,094.42560	1,225.509	16.45	0.6994	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			434.92560	370.409	16.45	0.3006	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,433.84160	1,296.401	17.45	0.6468	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			383.34160	441.502	17.45	0.3532	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,572.86030	1,429.006	17.62	0.6769	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			342.36030	394.106	17.62	0.3231	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,281.56670	1,427.935	16.48	0.7542	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			332.06670	282.835	16.48	0.2458	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,307.10370	1,428.611	16.74	0.6542	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			694.10370	618.611	16.74	0.3458	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,301.58570	1,422.795	16.74	0.6527	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			698.58570	622.795	16.74	0.3473	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,312.63300	1,434.449	16.74	0.6558	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			689.63300	614.449	16.74	0.3442	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,620.97380	1,743.570	17.14	0.6529	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			867.37380	790.470	17.14	0.3471	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,615.60500	1,737.945	17.14	0.6516	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			872.00500	794.845	17.14	0.3484	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,610.25020	1,732.335	17.14	0.6503	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			876.65020	799.235	17.14	0.3497	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,451.63580	1,554.450	17.96	0.5508	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,526.03580	1,426.050	17.96	0.4492	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,447.52220	1,550.079	17.96	0.5498	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,531.92220	1,431.679	17.96	0.4502	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,443.42760	1,545.711	17.97	0.5487	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,537.82760	1,437.311	17.97	0.4513	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,698.76290	1,806.906	18.48	0.5556	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,765.86290	1,663.606	18.48	0.4444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,694.67510	1,802.618	18.49	0.5547	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,771.77510	1,669.318	18.49	0.4453	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,690.58720	1,798.338	18.49	0.5538	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,777.68720	1,675.038	18.49	0.4462	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												141,243,790.20	7,502	479,024
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12765		0.12700			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13027		0.12962			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13271		0.13207			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			753.65020	807.560	18.67	0.8775	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			53.75020	43.060	18.67	0.1225	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			186.86010	204.985	20.60	0.3919	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			486.96010	440.485	20.60	0.6081	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,706.19350	1,770.091	24.42	0.9833	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.29350	5.591	24.42	0.0167	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,255.33090	1,304.516	22.96	0.7512	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			293.63090	277.916	22.96	0.2488	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			681.53080	713.391	23.06	0.5329	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			719.83080	686.791	23.06	0.4671	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,044.47180	2,105.066	22.85	0.9084	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			82.77180	78.466	22.85	0.0916	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			921.08610	942.650	20.01	0.5836	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			714.38610	672.050	20.01	0.4164	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			561.51420	574.420	21.50	0.4037	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,354.81420	1,303.820	21.50	0.5963	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,466.59780	1,506.262	18.04	0.7879	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			259.89780	235.662	18.04	0.2121	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.34930		16.23960			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.39590		16.28660			0.0000	409,897.50	25	135,508
€ / R	On	18/03/2019	Foreign Exchange Future			16.73780		16.62830			0.0000	0.00	0	36,636
€ / R	On	14/06/2019	Foreign Exchange Future			17.05600		16.94680			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.28450		17.17420			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.40870		17.29850			0.0000	0.00	0	8,262
€ / R	On	13/12/2019	Foreign Exchange Future			17.73110		17.61870			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.08670		17.97360			0.0000	0.00	0	0
Total € / R Future												409,897.50	25	185,349
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			849.30180	748.016	19.15	0.8366	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			48.90180	57.316	19.15	0.1634	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			30.09840	34.380	20.72	0.0787	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,633.49840	1,528.480	20.72	0.9213	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			29.63520	33.840	20.75	0.0776	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,643.03520	1,537.940	20.75	0.9224	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			30.56910	34.929	20.70	0.0798	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,623.96910	1,519.029	20.70	0.9202	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,715.63040	4,606.168	31.90	0.9955	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.23040	2.068	31.90	0.0045	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			349.81230	305.895	15.83	0.2970	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			978.11230	1,043.695	15.83	0.7030	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			897.60690	959.005	16.02	0.6682	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			409.30690	361.205	16.02	0.3318	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			892.06230	953.167	16.03	0.6657	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			413.76230	365.367	16.03	0.3343	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			404.87870	357.074	16.00	0.3293	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,121.66230	3,018.441	21.33	0.8893	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			99.96230	106.241	21.33	0.1107	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,242.56050	1,321.846	15.52	0.7941	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			214.26050	184.046	15.52	0.2059	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			421.20420	451.089	17.82	0.3892	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,122.90420	1,043.289	17.82	0.6108	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			903.17870	964.874	16.00	0.6707	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			924.10690	972.125	16.86	0.5613	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			837.30690	776.125	16.86	0.4387	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			919.90480	967.716	16.87	0.5594	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			843.10480	781.716	16.87	0.4406	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			915.72130	963.328	16.88	0.5576	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			848.92130	787.328	16.88	0.4424	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			457.96350	420.967	15.91	0.2691	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,602.16350	1,675.467	15.91	0.7309	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	14/08/2019	Foreign Exchange Option	19.65	Put			2,894.71610	2,802.605	20.25	0.7400	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			418.91610	437.105	20.25	0.2600	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,473.86230	1,543.104	16.05	0.6977	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			539.66230	498.604	16.05	0.3023	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,095.33440	1,146.229	16.94	0.5724	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			931.13440	871.729	16.94	0.4276	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,408.84740	1,340.338	17.81	0.5190	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,415.58220	1,346.917	17.82	0.5203	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			930.61900	972.465	17.80	0.4824	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,402.11900	1,333.765	17.80	0.5176	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,001.16840	1,921.491	18.79	0.6172	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			699.66840	730.191	18.79	0.3828	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			927.34740	969.038	17.81	0.4810	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			924.08220	965.617	17.82	0.4797	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,548.64350	1,482.535	17.92	0.4986	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,144.13540	1,190.692	17.90	0.5037	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,535.43540	1,469.592	17.90	0.4963	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,140.73010	1,187.158	17.91	0.5026	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,542.03010	1,476.058	17.91	0.4974	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,137.34350	1,183.635	17.92	0.5014	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,310.16890	1,357.796	18.25	0.5036	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,796.56890	1,731.096	18.25	0.4964	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,306.83820	1,354.355	18.26	0.5026	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,803.23820	1,737.655	18.26	0.4974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,313.50100	1,361.248	18.24	0.5045	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,789.90100	1,724.548	18.24	0.4955	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												409,897.50	25	335,985
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.45830		10.40110			0.0000	0.00	0	23,928
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.59380		10.53770			0.0000	0.00	0	420
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.72660		10.67140			0.0000	0.00	0	4,932
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.87330		10.81850			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			11.01690		10.96200			0.0000	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Future			11.17930		11.12080			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	29,280
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,075.52530	1,019.059	17.33	0.9643	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			6.44800	7.098	17.36	0.0346	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,085.34800	1,028.798	17.36	0.9654	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			6.27580	6.846	17.38	0.0335	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,095.17580	1,038.546	17.38	0.9665	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			6.62530	7.359	17.33	0.0357	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			256.44760	233.491	13.81	0.3758	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			428.72960	461.623	13.82	0.6196	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	18/03/2019	Foreign Exchange Option	10.37	Put			261.02960	237.823	13.82	0.3804	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			439.61380	473.005	13.80	0.6288	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			251.91380	229.205	13.80	0.3712	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			434.14760	467.291	13.81	0.6242	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			682.92370	647.176	14.88	0.5685	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			341.19720	360.503	14.90	0.4285	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			689.79720	653.903	14.90	0.5715	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			347.47820	367.077	14.86	0.4345	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			676.07820	640.477	14.86	0.5655	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			344.32370	363.776	14.88	0.4315	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			555.41230	525.065	14.67	0.4423	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			609.49140	633.774	14.68	0.5550	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			560.99140	530.474	14.68	0.4450	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			618.36120	642.985	14.65	0.5604	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			549.86120	519.685	14.65	0.4396	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			613.91230	638.365	14.67	0.5577	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			719.61060	742.022	15.01	0.5582	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			657.61060	625.122	15.01	0.4418	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			715.29210	737.593	15.02	0.5559	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			663.29210	630.693	15.02	0.4441	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			723.95280	746.470	15.00	0.5605	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			651.95280	619.570	15.00	0.4395	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			826.85580	850.417	15.39	0.5593	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			766.05580	731.117	15.39	0.4407	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			822.63990	846.100	15.40	0.5573	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			771.83990	736.800	15.40	0.4427	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			831.08730	854.761	15.38	0.5613	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			760.28730	725.461	15.38	0.4387	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	29,280
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.97050		10.92780			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			11.11800		11.07610			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.25360		11.21310			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.26970		11.22910			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.41540		11.37590			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.55900		11.52040			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			1,448.88700	1,491.424	19.48	0.9954	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1.08700	0.923	19.48	0.0046	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,438.93220	1,481.463	19.44	0.9952	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1.13220	0.963	19.44	0.0048	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,458.84350	1,501.386	19.51	0.9955	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1.04350	0.886	19.51	0.0045	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	18/03/2019	Foreign Exchange Option	10.73	Call			569.75060	595.499	14.50	0.6777	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			223.65060	207.499	14.50	0.3223	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			563.84560	589.440	14.51	0.6736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			227.74560	211.440	14.51	0.3264	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			575.70010	601.601	14.48	0.6817	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			219.60010	203.601	14.48	0.3183	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			736.11660	759.006	14.88	0.6623	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			323.01660	305.406	14.88	0.3377	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			730.52620	753.305	14.90	0.6592	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			327.42620	309.705	14.90	0.3408	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			741.73780	764.741	14.87	0.6654	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			318.63780	301.141	14.87	0.3346	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			596.86390	615.439	16.16	0.5034	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			747.76390	725.739	16.16	0.4966	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			593.11560	611.605	16.18	0.5010	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			754.01560	731.905	16.18	0.4990	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			589.39440	607.789	16.19	0.4987	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			760.29440	738.089	16.19	0.5013	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			706.90410	725.860	16.53	0.5091	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			871.00410	850.460	16.53	0.4909	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			703.18150	722.064	16.55	0.5072	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			877.28150	856.664	16.55	0.4928	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			710.64650	729.676	16.52	0.5111	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			864.74650	844.276	16.52	0.4889	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			813.79550	832.782	16.73	0.5154	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			983.39550	963.782	16.73	0.4846	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			810.06840	828.993	16.74	0.5137	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			989.66840	969.993	16.74	0.4863	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			817.53990	836.588	16.72	0.5171	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			977.13990	957.588	16.72	0.4829	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			14.41540		14.32810			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.73260		14.64460			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			15.02800		14.94020			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.35450		15.26660			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.65140		15.55960			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.31140		16.20070			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			1,145.47490	1,226.928	19.58	0.9405	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			27.37490	21.528	19.58	0.0595	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,136.05850	1,217.384	19.54	0.9393	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			27.95850	21.984	19.54	0.0607	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	14/12/2018	Foreign Exchange Option	13.20	Call			1,154.90380	1,236.480	19.62	0.9416	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.80380	21.080	19.62	0.0584	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			683.51990	724.435	17.13	0.5908	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			508.91990	461.835	17.13	0.4092	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			678.54920	719.216	17.14	0.5881	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			513.94920	466.616	17.14	0.4119	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			688.52150	729.685	17.12	0.5935	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			503.92150	457.085	17.12	0.4065	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			700.83740	653.796	17.63	0.4125	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			916.37080	956.940	17.64	0.5855	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			706.17080	658.940	17.64	0.4145	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			911.72480	952.110	17.65	0.5835	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			711.52480	664.110	17.65	0.4165	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			921.03740	961.796	17.63	0.5875	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			877.59630	911.726	18.88	0.4848	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,300.99630	1,247.226	18.88	0.5152	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			874.26480	908.261	18.90	0.4834	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,307.66480	1,253.761	18.90	0.5166	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			880.93610	915.211	18.87	0.4862	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,294.33610	1,240.711	18.87	0.5138	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,064.63940	1,105.148	19.08	0.5016	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,455.03940	1,403.748	19.08	0.4984	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,061.24260	1,101.639	19.09	0.5004	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,461.64260	1,410.239	19.09	0.4996	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,057.86430	1,098.136	19.10	0.4992	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,468.26430	1,416.736	19.10	0.5008	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,277.61470	1,330.716	19.56	0.5111	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,706.91470	1,649.316	19.56	0.4889	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,274.30310	1,327.291	19.57	0.5101	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,713.60310	1,655.891	19.57	0.4899	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,280.92910	1,334.158	19.55	0.5121	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,700.22910	1,642.758	19.55	0.4879	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			2.08590		2.06780			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10490		2.08640			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12460		2.10550			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			1,599.61430	1,774.843	17.19	0.9627	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			21.61430	15.843	17.19	0.0373	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,505.18010	1,678.696	17.06	0.9547	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			27.18010	19.696	17.06	0.0453	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,695.08570	1,871.696	17.33	0.9695	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	14/12/2018	Foreign Exchange Option	1.90	Put			17.08570	12.696	17.33	0.0305	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			859.39280	762.649	16.04	0.4714	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			811.99980	909.121	15.94	0.5692	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			747.99980	660.121	15.94	0.4308	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			766.68010	859.349	15.99	0.5488	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			802.68010	710.349	15.99	0.4512	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			723.39280	811.649	16.04	0.5286	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,731.14340	1,871.813	15.76	0.7408	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			476.14340	425.813	15.76	0.2592	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,663.23060	1,800.709	15.72	0.7274	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			508.23060	454.709	15.72	0.2726	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,800.50640	1,944.276	15.79	0.7539	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			445.50640	398.277	15.79	0.2461	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			2.20220		2.18740			0.0000	0.00	0	240
DKK / R	On	18/03/2019	Foreign Exchange Future			2.24860		2.23410			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29290		2.27820			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.34130		2.32680			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.47170		2.45360			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.52660		2.50770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	240
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			76.15620	52.431	15.93	0.1051	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,061.91410	1,181.699	15.53	0.8805	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			87.91410	59.699	15.53	0.1195	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			975.49400	1,090.172	15.14	0.8641	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			101.49400	68.172	15.14	0.1359	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,150.15620	1,274.431	15.93	0.8949	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			768.81230	831.400	15.97	0.5160	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			927.81230	845.400	15.97	0.4840	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			729.82030	789.474	16.07	0.4973	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			988.82030	903.474	16.07	0.5027	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			811.12860	876.747	15.90	0.5349	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			870.12860	790.747	15.90	0.4651	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,886.15510	1,985.714	15.54	0.7391	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			504.15510	456.714	15.54	0.2609	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,820.09480	1,917.542	15.56	0.7260	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			538.09480	488.542	15.56	0.2740	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,755.48840	1,850.805	15.58	0.7127	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			573.48840	521.804	15.58	0.2873	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,143.34780	1,200.796	17.03	0.4680	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,875.34780	1,787.796	17.03	0.5320	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,212.25510	1,273.113	16.90	0.4887	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,744.25510	1,660.113	16.90	0.5113	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,177.30270	1,236.438	16.97	0.4783	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,809.30270	1,723.438	16.97	0.5217	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,392.23350	2,284.342	17.94	0.5294	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,493.78110	1,570.145	17.82	0.4868	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,257.78110	2,153.145	17.82	0.5132	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,460.61020	1,535.340	17.88	0.4787	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,324.61020	2,218.340	17.88	0.5213	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,428.23350	1,501.342	17.94	0.4706	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,780.92100	2,670.181	18.31	0.5260	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,722.52960	1,803.312	18.20	0.4878	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,645.52960	2,537.312	18.20	0.5122	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,689.88360	1,769.396	18.26	0.4808	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,712.88360	2,603.396	18.26	0.5192	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,657.92100	1,736.181	18.31	0.4740	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			1.85610		1.84320			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.88120		1.86820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90430		1.89100			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			2,834.81830	2,962.978	23.37	0.9951	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.81830	1.978	23.37	0.0049	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,735.20180	2,863.315	23.01	0.9943	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			3.20180	2.315	23.01	0.0057	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,635.64300	2,763.712	22.64	0.9933	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			3.64300	2.712	22.64	0.0067	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,190.47720	1,276.587	17.09	0.7078	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			408.47720	364.587	17.09	0.2922	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,129.09630	1,212.349	17.14	0.6879	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			447.09630	400.349	17.14	0.3121	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,254.03830	1,342.958	17.04	0.7272	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			372.03830	330.958	17.04	0.2728	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,749.24400	1,844.071	17.11	0.7481	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			439.24400	401.071	17.11	0.2519	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,683.68960	1,776.066	17.14	0.7337	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			473.68960	433.066	17.14	0.2663	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,816.44480	1,913.670	17.07	0.7621	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			406.44480	370.670	17.07	0.2379	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/12/2018	Foreign Exchange Future			0.14090		0.14060			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14040		0.13960			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14050		0.13930			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.71490		1.70920			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.74240		1.73700			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.76840		1.76310			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			9.79720		9.73740			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.92400		9.86590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.04870		9.99150			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.18580		10.12860			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.69730		10.63100			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.85230		10.78520			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			814.03330	872.451	16.85	0.9720	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			6.63330	5.251	16.85	0.0280	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			804.26560	862.619	16.77	0.9711	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			6.86560	5.419	16.77	0.0289	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			823.80910	882.289	16.93	0.9729	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			6.40910	5.089	16.93	0.0271	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			511.69340	550.929	13.90	0.7049	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			175.79340	156.929	13.90	0.2951	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			505.48700	544.403	13.91	0.7003	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			179.58700	160.403	13.91	0.2997	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			517.95260	557.502	13.89	0.7095	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			172.05260	153.501	13.89	0.2905	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			481.90590	511.248	14.60	0.5680	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			410.40590	382.548	14.60	0.4320	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			477.26550	506.406	14.61	0.5645	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			415.76550	387.706	14.61	0.4355	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			486.58300	516.131	14.59	0.5716	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			405.08300	377.431	14.59	0.4284	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			702.09540	734.671	14.87	0.6261	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			413.49540	388.871	14.87	0.3739	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			696.99860	729.402	14.89	0.6232	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			418.39860	393.602	14.89	0.3768	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			691.93290	724.164	14.90	0.6203	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			423.33290	398.364	14.90	0.3797	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	13/12/2019	Foreign Exchange Option	10.35	Call			840.35750	876.586	15.80	0.6114	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			559.35750	529.286	15.80	0.3886	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			835.60630	871.668	15.81	0.6091	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			564.60630	534.368	15.81	0.3909	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			845.13780	881.529	15.78	0.6137	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			554.13780	524.229	15.78	0.3863	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			943.27350	980.015	16.30	0.6023	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			678.07350	647.715	16.30	0.3977	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			938.66250	975.258	16.31	0.6003	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			683.46250	652.958	16.31	0.3997	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			947.90580	984.793	16.29	0.6042	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			672.70580	642.493	16.29	0.3958	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			1.34600		1.33670			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35650		1.34140			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36500		1.34610			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			767.00000	860.000		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			667.00000	760.000		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			867.00000	960.000		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			14.00000	165.000		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	65.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			86.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			114.00000	265.000		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			261.00000	450.000		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			161.00000	350.000		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			361.00000	550.000		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			1.29700		1.29180			0.0000	19,455.00	15	5

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									19,455.00	15	5
Total QUANTO £ / \$									19,455.00	15	5
QUANTO € On 14/12/2018 Foreign Exchange Future			1.12950		1.12910			0.0000	0.00	0	50
QUANTO € On 18/03/2019 Foreign Exchange Future			1.13990		1.13940			0.0000	0.00	0	0
QUANTO € On 14/06/2019 Foreign Exchange Future			1.14900		1.14870			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	50
Total QUANTO € / \$									0.00	0	50
R / ¥EN On 14/12/2018 Foreign Exchange Future			7.83420	0.12694	7.87410			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		0.12694	2,138.94980	1,889.127	19.97	0.5240	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.82	Put		0.12694	1,597.94980	1,747.127	19.97	0.4760	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Call		0.12694	2,080.75020	1,834.552	19.92	0.5153	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.83	Put		0.12694	1,639.75020	1,792.552	19.92	0.4847	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Call		0.12694	2,197.98400	1,944.574	20.03	0.5328	0.00	0	0
R / ¥EN On 14/12/2018 Foreign Exchange Option	7.81	Put		0.12694	1,556.98400	1,702.574	20.03	0.4672	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			10.51730		10.45090			0.0000	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Future			10.66600		10.60040			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.80910		10.74470			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			1,084.75590	1,150.314	18.45	0.9852	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.37	Put			3.85590	3.014	18.45	0.0148	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Call			1,074.91270	1,140.437	18.40	0.9846	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.38	Put			4.01270	3.137	18.40	0.0154	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Call			1,094.60490	1,160.196	18.49	0.9858	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Option	9.36	Put			3.70490	2.896	18.49	0.0142	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			519.37590	558.255	15.21	0.6529	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			258.97590	232.255	15.21	0.3471	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			513.80330	552.425	15.22	0.6488	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			263.40330	236.425	15.22	0.3512	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			524.99500	564.129	15.19	0.6571	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			254.59500	228.129	15.19	0.3429	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			938.90080	986.587	15.05	0.7686	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			194.20080	177.487	15.05	0.2314	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			931.83900	979.346	15.05	0.7659	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			197.13900	180.247	15.05	0.2341	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
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			945.99280	993.855	15.05	0.7713	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			191.29280	174.755	15.05	0.2287	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			2.59660		2.59820			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.48130		2.48630			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38810		2.39120			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			3.73490	3.465	26.37	0.0436	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			375.53490	376.865	26.37	0.9564	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.54340	3.316	26.68	0.0416	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			385.34340	386.716	26.68	0.9584	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.94050	3.624	26.06	0.0458	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			365.74050	367.024	26.06	0.9542	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			50.04310	48.153	22.32	0.2617	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			283.74310	286.853	22.32	0.7383	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			48.07320	46.228	22.37	0.2533	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			291.77320	294.928	22.37	0.7467	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			46.17710	44.376	22.42	0.2450	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			299.87710	303.076	22.42	0.7550	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.27750	4.857	25.63	0.0288	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,144.07750	1,146.757	25.63	0.9712	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.08760	4.679	25.63	0.0279	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,153.88760	1,156.579	25.63	0.9721	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.47400	5.042	25.63	0.0298	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,134.27400	1,136.942	25.63	0.9702	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												1 454 117 888.40	97,940	1,721,868
Total Options												2 362 450.55	40,750	9,253,720
Grand Total:												1,456,480,338.95	138,690	10,975,588