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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/11/2018 Foreign Exchange Future			14.29100		14.46790			0.0000	0.00	0	24
\$ / R On 16/11/2018 Foreign Exchange Future			14.29100		14.46780			0.0000	0.00	0	308
\$ / R On 19/11/2018 Foreign Exchange Future			14.29400		14.47270			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.29490		14.47430			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.29680		14.47760			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.29770		14.47920			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.30450		14.48810			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.30650		14.48980			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.30840		14.49160			0.0000	0.00	0	2,627
\$ / R On 05/12/2018 Foreign Exchange Future			14.31830		14.50050			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.32030		14.50220			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.32230		14.50400			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.33020		14.51110			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.33210		14.51290			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.33610		14.51640			0.0000	806,505,977.70	56,257	801,024
\$ / R On 20/12/2018 Foreign Exchange Future			14.34740		14.52710			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.34920		14.52880			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.36650		14.54650			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.36990		14.55010			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.37860		14.55890			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.39240		14.57310			0.0000	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/01/2019	Foreign Exchange Future			14.39410		14.57490			0.0000	0.00	0	8
\$ / R	On	18/01/2019	Foreign Exchange Future			14.39760		14.57840			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.41830		14.59950			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.42010		14.60120			0.0000	1,023,827.10	71	1,764
\$ / R	On	13/02/2019	Foreign Exchange Future			14.44250		14.62410			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			14.46890		14.65120			0.0000	0.00	0	5,841
\$ / R	On	18/03/2019	Foreign Exchange Future			14.50080		14.68390			0.0000	49,085,208.00	3,385	55,737
\$ / R	On	27/03/2019	Foreign Exchange Future			14.51670		14.70020			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.52030		14.70380			0.0000	10,512,697.20	724	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.52740		14.71110			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.56990		14.75460			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.57700		14.76190			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.63230		14.81830			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.63770		14.82380			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.65740		14.84390			0.0000	0.00	0	19,390
\$ / R	On	20/06/2019	Foreign Exchange Future			14.66820		14.85480			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.68260		14.86950			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.68800		14.87490			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.69160		14.87860			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.74190		14.92970			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.74360		14.93150			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.76520		14.95340			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.79620		14.98490			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.80170		14.99050			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.80720		14.99610			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.82730		15.01650			0.0000	0.00	0	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.85290		15.04250			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.85660		15.04620			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.90960		15.10010			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.96420		15.15630			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.97010		15.16240			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.99170		15.18470			0.0000	0.00	0	10,270
\$ / R	On	31/12/2019	Foreign Exchange Future			15.02710		15.22110			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.03100		15.22520			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.08800		15.28390			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.14890		15.34670			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.17650		15.37500			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			15.20990		15.40950			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.26290		15.46420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.32980		15.53300			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.34940		15.55330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.43980		15.64640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.53420		15.74370			0.0000	0.00	0	0
Total \$ / R Future												867,127,710.00	60,437	1,018,522
\$ / R	On	15/11/2018	Foreign Exchange Option	14.34	Call			172.03960	41.911	21.22	0.3811	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	15/11/2018	Foreign Exchange Option	14.34	Put			44.13960	90.911	21.22	0.6189	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Put			105.12330	221.332	24.78	0.8671	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	14.50	Call			73.02330	12.332	24.78	0.1329	0.00	0	171
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Put			972.64110	1,149.040	44.46	0.9995	0.00	0	0
\$ / R	On	15/11/2018	Foreign Exchange Option	15.44	Call			0.54110	0.040	44.46	0.0005	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			202.73840	69.758	19.76	0.4478	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			302.96950	455.432	26.04	0.9446	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			30.76950	6.432	26.04	0.0554	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,637.80000	3,461.000	23.04	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.000	23.04	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			0.11850	0.105	34.31	0.0010	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,247.91850	1,071.105	34.31	0.9990	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			478.49860	302.832	22.26	0.8956	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			10.69860	11.832	22.26	0.1044	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00000	0.000	26.08	0.0000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,797.80000	2,621.000	26.08	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			285.90490	436.186	25.74	0.9385	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			33.70490	7.186	25.74	0.0615	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			15.57430	2.879	28.29	0.0256	0.00	0	5,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			437.77430	601.879	28.29	0.9744	0.00	0	15,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			337.84230	494.166	26.64	0.9551	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			25.64230	5.166	26.64	0.0449	0.00	0	30,000
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			54.93840	98.758	19.76	0.5522	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			262.29390	399.349	20.14	0.8621	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			64.99390	23.349	20.14	0.1379	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			401.48980	557.210	21.60	0.9293	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			34.18980	11.210	21.60	0.0707	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			464.91730	624.352	20.69	0.9424	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			29.21730	9.252	20.69	0.0576	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			63.82120	109.766	17.72	0.4031	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			331.42120	196.566	17.72	0.5969	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			259.28360	377.839	18.81	0.7704	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			118.48360	55.539	18.81	0.2296	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			843.92070	1,017.455	22.43	0.9729	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			13.12070	5.155	22.43	0.0271	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			506.38820	352.823	18.32	0.7721	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			27.18820	55.123	18.32	0.2279	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			310.33740	182.882	17.66	0.5535	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			81.13740	135.182	17.66	0.4465	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			814.86970	640.352	19.20	0.9338	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			5.66970	12.652	19.20	0.0662	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			131.36870	201.687	17.34	0.5060	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			299.46870	186.187	17.34	0.4940	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			387.01660	516.532	19.10	0.7937	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			115.11660	61.032	19.10	0.2063	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			7.23500	8.418	17.43	0.0406	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call		1,037.03500	854.918	17.43	0.9594	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		20.10300	35.497	16.29	0.1405	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		711.70300	543.897	16.29	0.8595	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call		1,494.42620	1,312.065	21.51	0.9843	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put		2.82620	3.665	21.51	0.0157	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put		67.25770	107.535	16.99	0.3192	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		1.71640	0.838	27.03	0.0034	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put		429.55530	559.619	19.50	0.7902	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call		121.15530	68.019	19.50	0.2098	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put		25.65400	44.493	16.41	0.1673	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put		138.18160	205.511	17.55	0.4863	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call		329.78160	213.911	17.55	0.5137	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,819.06420	3,001.986	30.35	0.9985	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		0.66420	0.386	30.35	0.0015	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,210.11640	2,392.438	27.03	0.9966	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call		478.85770	335.936	16.99	0.6808	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call		360.67480	238.314	17.42	0.5519	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put		119.07480	179.914	17.42	0.4481	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put		444.48250	576.400	19.58	0.7986	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call		116.08250	64.800	19.58	0.2014	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call		667.25400	502.893	16.41	0.8327	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put		993.01610	1,154.149	21.22	0.9291	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call		43.51610	22.449	21.22	0.0709	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call		371.45600	258.198	17.69	0.5217	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put		169.25600	237.898	17.69	0.4783	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call		783.63610	618.813	16.67	0.8445	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put		31.43610	48.513	16.67	0.1555	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call		653.94760	501.955	16.95	0.7693	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put		51.74760	81.655	16.95	0.2307	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put		861.83630	1,015.264	20.94	0.8965	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call		64.03630	35.564	20.94	0.1035	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call		133.37720	82.273	19.74	0.2134	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put		531.17720	661.973	19.74	0.7866	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put		360.50610	468.872	18.92	0.6746	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call		214.50610	141.172	18.92	0.3254	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call		788.14720	624.723	16.79	0.8385	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put		34.14720	52.423	16.79	0.1615	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put		270.29070	363.718	18.40	0.5964	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call		274.29070	186.018	18.40	0.4036	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put		95.24690	140.968	17.37	0.3338	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call		529.24690	393.268	17.37	0.6662	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call		709.65300	559.417	16.96	0.7723	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put		58.55300	89.217	16.96	0.2277	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put		688.93180	826.332	20.16	0.8167	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call		120.03180	76.532	20.16	0.1833	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		32.46200	45.476	16.62	0.1360	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	13.65	Call			893.56200	725.676	16.62	0.8640	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,222.10210	1,384.763	21.92	0.9320	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			43.20210	24.963	21.92	0.0680	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			546.19050	670.366	19.59	0.7507	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			169.09050	112.466	19.59	0.2493	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			194.38710	133.080	19.47	0.2772	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,888.47420	1,709.223	19.57	0.9889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			2.07420	3.123	19.57	0.0111	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,616.74460	2,436.516	22.23	0.9984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.34460	0.416	22.23	0.0016	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,423.09850	1,248.008	18.12	0.9610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			6.69850	11.908	18.12	0.0390	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,766.63910	2,586.374	22.77	0.9990	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.23910	0.274	22.77	0.0010	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			140.71230	194.430	17.55	0.3772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			527.11230	400.530	17.55	0.6228	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,516.84000	2,336.650	21.86	0.9979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.44000	0.550	21.86	0.0021	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,769.19440	1,590.426	19.14	0.9848	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			2.79440	4.326	19.14	0.0152	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			359.01360	459.042	18.70	0.6230	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			275.41360	195.142	18.70	0.3770	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			365.11320	465.996	18.73	0.6276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			271.51320	192.096	18.73	0.3724	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			270.80400	354.024	18.18	0.5448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			347.20400	250.125	18.18	0.4552	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,306.49010	1,133.017	17.83	0.9464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			10.09010	16.917	17.83	0.0536	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			371.26120	472.994	18.76	0.6322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			267.66120	189.094	18.76	0.3678	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			455.42160	567.697	19.18	0.6880	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			221.82160	153.796	19.18	0.3120	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			755.99300	893.919	20.42	0.8196	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			122.39300	80.019	20.42	0.1804	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,208.23350	1,367.165	21.91	0.9170	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			54.63350	33.265	21.91	0.0830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,496.86200	2,316.682	21.79	0.9978	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.46200	0.582	21.79	0.0022	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,235.71970	1,395.530	21.99	0.9207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			52.11970	31.630	21.99	0.0793	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			53.78920	80.767	17.01	0.2017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			790.18920	636.867	17.01	0.7983	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,416.96190	2,236.826	21.50	0.9973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.56190	0.727	21.50	0.0027	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,838.74820	1,659.678	19.39	0.9873	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			2.34820	3.578	19.39	0.0127	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			781.62630	629.228	17.03	0.7939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			55.22630	83.129	17.03	0.2061	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			1,087.43350	918.253	17.28	0.9053	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			21.03350	32.153	17.28	0.0947	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,037.24440	1,189.725	21.37	0.8893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			73.64440	45.825	21.37	0.1107	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,054.96640	1,208.203	21.42	0.8926	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			71.36640	44.303	21.42	0.1074	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			218.73220	289.793	17.87	0.4865	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			405.13220	295.893	17.87	0.5135	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,317.11810	2,137.059	21.14	0.9965	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.71810	0.958	21.14	0.0035	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			859.76980	699.679	16.89	0.8319	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			43.36980	63.579	16.89	0.1681	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			644.59960	774.915	20.01	0.7799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			150.99960	101.015	20.01	0.2201	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,267.21190	2,087.201	20.95	0.9959	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			0.81190	1.101	20.95	0.0041	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			850.97220	691.666	16.90	0.8279	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			44.57220	65.566	16.90	0.1721	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,516.21290	1,681.895	22.56	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			32.61290	17.995	22.56	0.0479	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,571.00040	1,393.666	18.47	0.9742	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			4.60040	7.566	18.47	0.0258	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			227.71630	300.548	17.90	0.4973	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			394.11630	286.648	17.90	0.5027	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			422.14530	530.480	19.02	0.6673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			238.54530	166.580	19.02	0.3327	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			489.77090	605.838	19.34	0.7077	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			206.17090	141.938	19.34	0.2923	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			547.24740	418.163	17.51	0.6391	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			130.84740	182.063	17.51	0.3609	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			241.59860	317.898	17.99	0.5134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			377.99860	273.998	17.99	0.4866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			451.34560	335.066	17.74	0.5572	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			184.94560	248.966	17.74	0.4428	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			816.06270	660.073	16.96	0.8113	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			49.66270	73.973	16.96	0.1887	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			949.17250	783.872	16.93	0.8666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			32.77250	47.772	16.93	0.1334	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,431.11550	1,595.431	22.43	0.9438	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			37.51550	21.531	22.43	0.0562	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			507.45040	383.403	17.60	0.6065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			151.05040	207.303	17.60	0.3935	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,019.59330	1,171.301	21.31	0.8859	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			75.99330	47.401	21.31	0.1141	0.00	0	1,867

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	15.59	Put			1,135.55320	1,291.960	21.68	0.9063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			61.95320	38.060	21.68	0.0937	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			1,210.40020	1,038.579	17.59	0.9309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			14.00020	22.479	17.59	0.0691	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			513.95200	389.055	17.59	0.6119	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			147.55200	202.955	17.59	0.3881	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,054.93940	2,229.626	23.35	0.9830	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			11.33940	5.726	23.35	0.0170	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,648.78080	1,817.473	22.75	0.9628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			25.18080	13.573	22.75	0.0372	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,374.80080	1,538.145	22.35	0.9376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			41.20080	24.245	22.35	0.0624	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			715.54540	850.935	20.28	0.8061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			131.94540	87.035	20.28	0.1939	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,153.63570	1,310.699	21.74	0.9091	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			60.03570	36.798	21.74	0.0909	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			481.97910	361.357	17.66	0.5846	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			165.57910	225.257	17.66	0.4154	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,063.85370	1,217.460	21.45	0.8942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			70.25370	43.560	21.45	0.1058	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			113.51960	73.556	20.57	0.1678	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			797.11960	937.456	20.57	0.8322	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			249.11650	174.715	18.92	0.3456	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			402.71650	508.615	18.92	0.6544	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			1,200.85640	1,029.218	17.57	0.9292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			14.45640	23.118	17.57	0.0708	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,263.32200	1,423.978	22.08	0.9243	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			49.72200	30.078	22.08	0.0757	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			457.36420	340.211	17.73	0.5627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			180.96420	244.111	17.73	0.4373	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			941.11520	1,089.094	21.05	0.8694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			87.51520	55.194	21.05	0.1306	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,472.30700	1,296.356	18.23	0.9659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			5.90700	10.256	18.23	0.0341	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			318.31020	228.078	18.38	0.4249	0.00	0	11,200
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			301.91020	391.978	18.38	0.5751	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,488.39590	2,666.180	23.96	0.9928	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			4.79590	2.281	23.96	0.0072	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			877.44720	715.834	16.86	0.8398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			41.04720	59.734	16.86	0.1602	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			533.77210	406.352	17.54	0.6282	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			137.37210	190.252	17.54	0.3718	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,290.70860	2,467.370	23.68	0.9893	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			7.10860	3.470	23.68	0.0107	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,744.48090	1,914.975	22.90	0.9690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			20.88090	11.075	22.90	0.0310	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,620.22580	1,788.322	22.71	0.9607	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			26.62580	14.422	22.71	0.0393	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,706.11030	1,875.916	22.84	0.9667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			22.51030	12.016	22.84	0.0333	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			105.28430	67.604	20.71	0.1560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			838.88430	981.504	20.71	0.8440	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			225.07920	156.277	19.15	0.3161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			448.67920	560.177	19.15	0.6839	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			97.64100	62.128	20.85	0.1449	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			881.24100	1,026.028	20.85	0.8551	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			177.88200	120.776	19.66	0.2558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			561.48200	684.676	19.66	0.7442	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			41.85020	24.727	22.33	0.0635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,365.45020	1,528.627	22.33	0.9365	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			693.10370	548.485	17.20	0.7425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			76.70370	112.385	17.20	0.2575	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			313.67590	224.575	18.41	0.4199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			307.27590	398.476	18.41	0.5801	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			372.73210	269.889	18.02	0.4813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			246.33210	323.789	18.02	0.5187	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			525.14030	644.850	19.50	0.7264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			191.54030	130.950	19.50	0.2736	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			251.12070	329.732	18.06	0.5239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			367.52070	265.832	18.06	0.4761	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			422.05690	310.168	17.82	0.5299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			205.65690	274.068	17.82	0.4701	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			1,996.32970	2,170.386	23.26	0.9810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			12.72970	6.486	23.26	0.0190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			503.79890	621.341	19.40	0.7153	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			200.19890	137.441	19.40	0.2847	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,144.58690	1,301.324	21.71	0.9077	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			60.98690	37.424	21.71	0.0923	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			135.96740	90.005	20.22	0.1995	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			699.56740	833.905	20.22	0.8005	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			133.94170	88.508	20.25	0.1967	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			707.54170	842.408	20.25	0.8033	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			138.02280	91.527	20.20	0.2023	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			691.62280	825.427	20.20	0.7977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,561.11680	1,383.903	18.45	0.9735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			4.71680	7.803	18.45	0.0265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,468.84920	1,633.785	22.49	0.9476	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			35.24920	19.885	22.49	0.0524	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			1.50330	2.190	20.05	0.0079	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			2,017.90330	1,838.290	20.05	0.9921	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,876.58380	2,696.301	23.17	0.9992	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.18380	0.201	23.17	0.0008	0.00	0	2,764

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	17.24	Put			2,726.57990	2,905.387	24.50	0.9952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			2.97990	1.487	24.50	0.0048	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			5.21260	8.817	18.35	0.0297	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,521.61260	1,344.917	18.35	0.9703	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			9.43620	15.967	17.88	0.0509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,325.83620	1,152.067	17.88	0.9491	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			554.13880	676.648	19.63	0.7407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			180.53880	122.748	19.63	0.2593	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			2,137.51790	1,957.675	20.48	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			1.11790	1.575	20.48	0.0057	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			88.40890	127.758	17.28	0.2823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			654.80890	513.858	17.28	0.7177	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			56.69400	85.537	17.04	0.2106	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			773.09400	621.637	17.04	0.7894	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			101.30820	144.480	17.35	0.3079	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			617.70820	480.580	17.35	0.6921	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			11.14650	18.438	17.76	0.0579	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,277.54650	1,104.538	17.76	0.9421	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			636.87380	766.573	19.98	0.7769	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			153.27380	102.673	19.98	0.2231	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			24.45980	36.765	17.16	0.1064	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			1,040.85980	872.865	17.16	0.8936	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			517.98710	636.980	19.47	0.7228	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			717.72990	576.213	17.02	0.7322	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			90.62990	128.813	17.02	0.2678	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			891.76640	1,032.067	20.48	0.8333	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			118.86640	79.467	20.48	0.1667	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			204.79820	144.614	19.35	0.2771	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			577.69820	697.214	19.35	0.7229	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			451.62920	340.491	17.62	0.5348	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			224.52920	293.091	17.62	0.4652	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			11.65390	20.419	17.11	0.0595	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,340.45390	1,169.619	17.11	0.9405	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			476.95350	585.710	18.91	0.6655	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			255.75350	184.910	18.91	0.3345	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,245.26050	1,076.536	17.01	0.9235	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			16.46050	27.336	17.01	0.0765	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			418.72750	520.887	18.64	0.6298	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			287.52750	210.087	18.64	0.3702	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			528.81960	414.899	17.27	0.5645	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			232.31960	298.399	17.27	0.4355	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			232.25640	170.677	19.02	0.2881	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			645.75640	764.176	19.02	0.7119	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,554.69630	1,378.652	15.80	0.9633	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			8.19630	12.152	15.80	0.0367	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			219.99290	283.865	17.22	0.4220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			546.49290	430.365	17.22	0.5780	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			89.30340	124.405	16.57	0.2400	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			835.80340	690.905	16.57	0.7600	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,041.74990	3,218.205	24.20	0.9887	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			8.24990	4.705	24.20	0.0113	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,402.48110	2,573.995	22.75	0.9756	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			18.98110	10.495	22.75	0.0244	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			7.82110	9.612	15.82	0.0293	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,657.92110	1,479.512	15.82	0.9707	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			198.84140	256.487	17.00	0.3782	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			637.74140	515.087	17.00	0.6218	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			70.43600	98.149	16.30	0.1915	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			989.33600	836.749	16.30	0.8085	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			454.85490	552.128	18.05	0.5927	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			363.75490	280.728	18.05	0.4073	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			246.53520	309.172	17.12	0.4067	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			629.63520	511.572	17.12	0.5933	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			383.71110	466.531	17.65	0.5177	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			478.61110	380.631	17.65	0.4823	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			13.20720	14.574	17.11	0.0346	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,931.60720	1,752.174	17.11	0.9654	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			28.38230	31.737	15.96	0.0666	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,677.88230	1,500.037	15.96	0.9334	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			657.02730	762.105	18.54	0.6284	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			376.52730	300.405	18.54	0.3716	0.00	0	4,000
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,094.11160	1,224.647	19.85	0.7643	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			225.31160	174.747	19.85	0.2357	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			370.50980	444.262	17.48	0.4702	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			591.70980	484.362	17.48	0.5298	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			690.24300	572.890	17.22	0.5921	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			289.04300	352.790	17.22	0.4079	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			23.20860	26.050	16.55	0.0542	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,834.40860	1,656.150	16.55	0.9458	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			661.70890	547.134	17.29	0.5747	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			310.50890	377.034	17.29	0.4253	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			833.74200	950.334	19.10	0.6915	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			304.94200	240.434	19.10	0.3085	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,632.65210	1,457.231	16.02	0.9247	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			31.45210	37.131	16.02	0.0753	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			834.55460	947.162	18.97	0.6637	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			358.65460	289.662	18.97	0.3363	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,705.20740	1,532.679	16.21	0.8978	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			54.00740	63.779	16.21	0.1022	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			981.97090	1,098.221	19.30	0.6794	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			363.17090	297.121	19.30	0.3206	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			499.81940	580.677	17.81	0.4955	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	14.52	Call		631.01940	529.577	17.81	0.5045	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		42.52050	50.320	16.59	0.0823	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,863.72050	1,689.220	16.59	0.9177	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		795.77950	678.011	17.30	0.5979	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		344.57950	409.111	17.30	0.4021	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,257.94470	1,386.997	20.03	0.7457	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		279.14470	225.897	20.03	0.2543	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		767.95360	652.715	17.37	0.5830	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		366.75360	433.815	17.37	0.4170	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,639.94020	2,460.666	17.66	0.9673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		16.04020	19.866	17.66	0.0327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,356.15840	4,172.953	22.19	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.25840	2.153	22.19	0.0036	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		945.02020	820.072	17.07	0.6433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		311.12020	369.272	17.07	0.3567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,894.20730	2,713.945	18.08	0.9777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		10.30730	13.145	18.08	0.0223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,971.94840	1,796.980	16.53	0.9156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		48.04840	56.180	16.53	0.0844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		133.70950	163.723	16.38	0.2017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,367.60950	1,214.523	16.38	0.7983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,191.22590	3,009.232	18.70	0.9854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		7.32590	8.432	18.70	0.0146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		957.04590	1,067.144	19.11	0.6432	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		440.94590	367.944	19.11	0.3568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,953.24790	2,772.725	18.18	0.9797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		9.34790	11.925	18.18	0.0203	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		509.83710	587.636	17.76	0.4738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		713.73710	608.436	17.76	0.5262	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		420.11380	489.747	17.47	0.4255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		804.01380	690.547	17.47	0.5745	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		1,143.04020	1,001.478	16.63	0.7247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		209.14020	250.678	16.63	0.2753	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		793.69250	894.339	18.66	0.5919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		517.59250	435.139	18.66	0.4081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		1,066.65660	931.076	16.77	0.6954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		242.75660	290.276	16.77	0.3046	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,359.75750	1,207.027	16.39	0.7960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		135.85750	166.227	16.39	0.2040	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,139.49200	1,258.950	19.60	0.6908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		373.39200	309.750	19.60	0.3092	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		935.95820	1,044.925	19.05	0.6371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		449.85820	375.725	19.05	0.3629	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,208.02490	1,330.523	19.77	0.7064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		351.92490	291.323	19.77	0.2936	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,244.90180	2,067.791	17.00	0.9421	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	12.47	Put		31.00180	36.991	17.00	0.0579	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,751.76830	1,579.102	16.14	0.8866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		67.86830	78.302	16.14	0.1134	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,206.87780	2,030.028	16.93	0.9389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		32.97780	39.228	16.93	0.0611	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		1,039.70310	906.790	16.83	0.6845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		255.80310	305.990	16.83	0.3155	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		814.61850	700.234	17.44	0.5800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		410.71850	479.433	17.44	0.4200	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,525.29910	2,681.875	22.38	0.8829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		129.19910	102.675	22.38	0.1171	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		733.00870	625.906	17.69	0.5368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		489.10870	565.106	17.69	0.4632	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,534.48200	2,691.209	22.40	0.8836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		128.38200	102.009	22.40	0.1164	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,842.78320	1,669.090	16.30	0.8995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		58.88320	68.290	16.30	0.1005	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		975.45040	848.218	16.99	0.6570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		291.55040	347.418	16.99	0.3430	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,915.54200	3,078.744	23.13	0.9078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		99.44200	79.544	23.13	0.0922	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		690.27630	587.509	17.84	0.5130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		536.37630	616.709	17.84	0.4870	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,147.03990	1,266.842	19.62	0.6925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		370.93990	307.642	19.62	0.3075	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,092.25960	2,240.473	21.62	0.8438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		176.15960	141.273	21.62	0.1562	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		568.28480	479.925	18.39	0.4406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		704.38480	799.125	18.39	0.5594	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,486.40760	1,619.507	20.46	0.7604	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		280.30760	230.307	20.46	0.2396	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,824.49300	1,650.996	16.27	0.8970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		60.59300	70.196	16.27	0.1030	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		778.01300	666.827	17.55	0.5609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		444.11300	516.027	17.55	0.4391	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,301.44090	1,427.790	20.01	0.7261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		325.34090	268.590	20.01	0.2739	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,644.09080	1,475.883	16.11	0.8670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		80.19080	95.083	16.11	0.1330	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		676.52720	575.388	17.90	0.5052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		552.62720	634.588	17.90	0.4948	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,686.68200	1,824.362	20.87	0.7924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		240.58200	195.162	20.87	0.2076	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,529.56000	1,369.786	16.22	0.8417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		95.66000	118.986	16.22	0.1583	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		704.27140	599.866	17.79	0.5209	0.00	0	224,707

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	14.50	Put			520.37140	599.066	17.79	0.4791	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,577.35140	1,712.925	20.66	0.7754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			261.25140	213.725	20.66	0.2246	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			564.50940	476.580	18.41	0.4382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			710.60940	805.780	18.41	0.5618	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,421.24090	1,552.085	20.31	0.7489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			295.14090	242.885	20.31	0.2511	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,439.34080	1,283.148	16.31	0.8184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			115.44080	142.348	16.31	0.1816	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			560.75840	473.258	18.43	0.4358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			716.85840	812.458	18.43	0.5642	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,899.81760	2,043.353	21.27	0.8215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			203.71760	164.153	21.27	0.1785	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,178.84660	1,035.249	16.59	0.7376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			194.94660	234.449	16.59	0.2624	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,543.67080	2,700.546	22.41	0.8843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			127.57080	101.346	22.41	0.1157	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,193.35420	1,048.956	16.57	0.7426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			189.45420	228.156	16.57	0.2574	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			599.38940	507.534	18.24	0.4599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			655.48940	746.734	18.24	0.5401	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,393.36150	3,562.179	24.30	0.9273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			77.26150	62.979	24.30	0.0727	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,114.88290	974.974	16.66	0.7143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			220.98290	264.174	16.66	0.2857	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,470.32410	2,625.979	22.29	0.8786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			134.22410	106.779	22.29	0.1214	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			443.89640	370.519	19.09	0.3588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			949.99640	1,059.719	19.09	0.6412	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,663.63870	2,822.377	22.62	0.8929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			117.53870	93.176	22.62	0.1071	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			951.04570	825.641	17.05	0.6460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			307.14570	364.841	17.05	0.3540	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			462.03450	386.368	18.98	0.3712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			908.13450	1,015.568	18.98	0.6288	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,781.29850	3,952.409	25.23	0.9389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			65.19850	53.209	25.23	0.0611	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			465.12880	389.076	18.96	0.3733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			901.22880	1,008.276	18.96	0.6267	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			490.65670	411.452	18.81	0.3904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			846.75670	950.652	18.81	0.6096	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,424.68120	2,579.543	22.21	0.8749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			138.58120	110.343	22.21	0.1251	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,415.57150	2,570.271	22.19	0.8742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			139.47150	111.071	22.19	0.1258	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,706.68820	1,534.576	16.06	0.8796	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	13.05	Put		72.78820	83.776	16.06	0.1204	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,164.44280	1,021.656	16.61	0.7324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		200.54280	240.856	16.61	0.2676	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,074.58980	2,222.401	21.59	0.8419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		178.48980	143.201	21.59	0.1581	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,617.45650	1,451.057	16.14	0.8614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		83.55650	100.257	16.14	0.1386	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,728.60940	2,888.292	22.73	0.8972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		112.50940	89.092	22.73	0.1028	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,290.20180	1,140.767	16.47	0.7747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		156.30180	189.967	16.47	0.2253	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		636.73240	540.441	18.07	0.4822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		602.83240	689.641	18.07	0.5178	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,830.96530	1,972.653	21.14	0.8126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		214.86530	173.453	21.14	0.1874	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,177.39870	1,298.560	19.70	0.6995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		361.29870	299.360	19.70	0.3005	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,192.67730	1,314.514	19.73	0.7030	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		356.57730	295.313	19.73	0.2970	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,328.59710	1,177.311	16.43	0.7866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		144.69710	176.511	16.43	0.2134	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,252.43690	1,104.903	16.51	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		168.53690	204.103	16.51	0.2374	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		858.20240	740.145	17.31	0.6019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		374.30240	439.345	17.31	0.3981	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		471.38410	394.551	18.92	0.3775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		887.48410	993.751	18.92	0.6225	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,463.67090	1,306.480	16.29	0.8249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		109.77090	135.680	16.29	0.1751	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		572.08810	483.294	18.37	0.4430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		698.18810	792.494	18.37	0.5570	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,437.45420	1,568.869	20.34	0.7518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		291.35420	239.669	20.34	0.2482	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		813.42360	915.300	18.71	0.5986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		507.32360	426.100	18.71	0.4014	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		742.80920	634.806	17.66	0.5421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		478.90920	554.006	17.66	0.4579	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,560.70450	1,695.944	20.63	0.7727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		264.60450	216.743	20.63	0.2273	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		728.14720	621.500	17.71	0.5341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		494.24720	570.700	17.71	0.4659	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		1,073.46200	937.225	16.75	0.6982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		239.56200	286.425	16.75	0.3018	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		820.04700	922.330	18.73	0.6008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		503.94700	423.130	18.73	0.3992	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,407.22510	1,252.389	16.34	0.8096	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	13.40	Put			123.32510	151.589	16.34	0.1904	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			404.35960	336.300	19.36	0.3313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,050.45960	1,165.500	19.36	0.6687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			409.77800	340.958	19.32	0.3351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,035.87800	1,150.158	19.32	0.6649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			971.20170	1,082.049	19.15	0.6473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			435.10170	362.849	19.15	0.3527	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			407.06110	338.619	19.34	0.3332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,043.16110	1,157.819	19.34	0.6668	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			1,005.84690	878.338	17.02	0.6570	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			305.64690	361.638	17.02	0.3430	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			735.80000	630.543	17.82	0.5257	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			535.60000	613.843	17.82	0.4743	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			22.40070	27.138	17.17	0.0426	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,512.60070	2,333.838	17.17	0.9574	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,416.62880	1,544.480	20.24	0.7322	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			330.42880	274.780	20.24	0.2678	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,138.72930	1,255.458	19.55	0.6742	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			412.52930	345.758	19.55	0.3258	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			896.70340	778.112	17.36	0.6041	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			392.90340	457.812	17.36	0.3959	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			76.15770	89.592	16.25	0.1213	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,779.95770	1,609.892	16.25	0.8787	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			633.21960	719.626	18.14	0.5151	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			667.01960	569.926	18.14	0.4849	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			869.40080	753.026	17.44	0.5910	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			415.60080	482.727	17.44	0.4090	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			84.23010	98.886	16.16	0.1303	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,745.33010	1,576.286	16.16	0.8697	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			899.64930	997.952	18.74	0.5757	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			614.24930	527.852	18.74	0.4243	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			777.32370	867.676	18.37	0.5326	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			699.22370	604.676	18.37	0.4674	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			971.13330	852.783	17.41	0.5993	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			97.81130	115.320	16.21	0.1358	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			436.22460	500.763	17.33	0.3889	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,576.71650	1,704.284	20.35	0.7223	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			378.61650	321.284	20.35	0.2777	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			87.23010	103.251	16.22	0.1241	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,929.13010	1,760.251	16.22	0.8759	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,859.71130	1,692.320	16.21	0.8642	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			459.23330	525.783	17.41	0.4007	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,304.48570	1,422.110	19.71	0.6725	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			456.38570	389.110	19.71	0.3275	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			190.64210	224.711	16.47	0.2262	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,462.54210	1,311.711	16.47	0.7738	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			998.12460	877.763	17.33	0.6111	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,466.88860	1,585.821	19.93	0.6719	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			495.18860	428.121	19.93	0.3281	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,092.39350	971.026	17.36	0.6173	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			474.09350	538.726	17.36	0.3827	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			919.95720	1,014.082	18.64	0.5465	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			728.25720	636.382	18.64	0.4535	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,749.23970	1,876.686	20.53	0.7181	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			417.53970	358.987	20.53	0.2819	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,065.66810	946.176	17.44	0.6066	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			497.36810	563.876	17.44	0.3934	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			141.11110	166.755	16.25	0.1688	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,819.41110	1,659.055	16.25	0.8312	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,934.25270	1,771.089	16.18	0.8536	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			115.95270	138.789	16.18	0.1464	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			26.57100	35.825	15.72	0.0483	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,710.37100	2,533.525	15.72	0.9517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			681.35880	760.589	17.98	0.4573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			945.25880	837.989	17.98	0.5427	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,485.20710	1,603.128	19.93	0.6622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			529.10710	460.528	19.93	0.3378	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,160.68340	3,974.681	18.36	0.9900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			576.25810	648.527	17.67	0.4171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			708.98220	789.917	18.06	0.4672	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,321.68400	3,480.907	23.21	0.8555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			205.58400	178.307	23.21	0.1445	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,045.13480	930.551	17.65	0.5849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			571.23480	643.151	17.65	0.4151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,040.15810	925.927	17.67	0.5829	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			1,020.47090	907.648	17.73	0.5747	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,639.09690	1,762.113	20.26	0.6881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			482.99690	419.513	20.26	0.3119	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,050.13410	935.197	17.64	0.5869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			566.23410	637.797	17.64	0.4131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			922.88220	817.317	18.06	0.5328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			359.30360	408.438	16.90	0.3129	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,351.10040	1,464.099	19.63	0.6370	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			575.00040	501.499	19.63	0.3630	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			992.54110	1,089.048	18.80	0.5541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			736.44110	646.448	18.80	0.4459	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			596.57090	670.248	17.73	0.4253	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			500.85730	435.381	20.13	0.3220	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,355.39570	1,216.388	16.86	0.6973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			341.49570	388.988	16.86	0.3027	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,966.70820	1,806.029	16.16	0.8498	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			122.80820	148.629	16.16	0.1502	0.00	0	8,203

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	13.88	Call			1,323.20360	1,185.838	16.90	0.6871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			171.99570	202.108	16.34	0.1897	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			818.67240	905.858	18.36	0.5035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			842.57240	743.258	18.36	0.4965	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			396.59490	451.290	17.04	0.3339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,260.49490	1,128.690	17.04	0.6661	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,576.95730	1,697.981	20.13	0.6780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,861.93360	1,703.459	16.25	0.8290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,176.98250	2,012.054	15.99	0.8858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			83.08250	104.654	15.99	0.1142	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,300.33260	1,411.159	19.51	0.6267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			594.23260	518.559	19.51	0.3733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,775.89570	1,619.508	16.34	0.8103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			6.78340	7.281	18.36	0.0100	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,598.87200	2,426.301	15.67	0.9384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			34.97200	48.901	15.67	0.0616	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,983.11480	1,822.097	16.15	0.8529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			119.21480	144.697	16.15	0.1471	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			148.03360	176.059	16.25	0.1710	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			766.07640	849.450	18.19	0.4820	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			900.87640	797.650	18.19	0.5180	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,654.09600	2,798.663	21.90	0.8059	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			288.89600	246.863	21.90	0.1941	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,616.90670	1,737.555	20.15	0.6725	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			526.40670	460.155	20.15	0.3275	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,173.08510	1,052.225	17.39	0.6227	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			503.58510	569.625	17.39	0.3773	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,901.38700	2,028.480	20.69	0.7150	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			450.88700	391.080	20.69	0.2850	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			130.12780	156.958	16.10	0.1529	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,999.62780	1,839.558	16.10	0.8471	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,051.70380	1,149.520	18.90	0.5578	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			751.20380	662.120	18.90	0.4422	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,146.57890	1,027.477	17.47	0.6127	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			527.07890	594.877	17.47	0.3873	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			171.67750	202.967	16.29	0.1845	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,856.57750	1,700.967	16.29	0.8155	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,000.50640	2,128.778	20.82	0.7244	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			439.10640	380.378	20.82	0.2756	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,669.43170	1,518.982	16.55	0.7693	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			240.83170	277.382	16.55	0.2307	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,774.42930	1,895.193	20.30	0.6716	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			564.12930	497.093	20.30	0.3284	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,265.29830	1,142.707	17.38	0.6289	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			535.59830	600.807	17.38	0.3711	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,060.10210	2,186.439	20.79	0.7108	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	31/07/2019	Foreign Exchange Option	14.25	Put		559.22830	626.108	17.46	0.3804	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		489.80210	428.339	20.79	0.2892	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		143.82380	174.765	15.96	0.1580	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		2,073.52380	1,916.665	15.96	0.8420	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,192.66390	1,292.393	19.09	0.5663	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		782.36390	694.293	19.09	0.4337	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,238.92830	1,118.008	17.46	0.6196	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		203.19360	240.033	16.35	0.1981	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,894.69360	1,743.634	16.35	0.8019	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,945.07220	2,068.252	20.55	0.6865	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		548.47220	483.452	20.55	0.3135	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		686.66380	761.110	17.82	0.4193	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		1,160.06380	1,046.310	17.82	0.5807	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,348.78040	1,224.260	17.40	0.6342	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		563.88040	628.060	17.40	0.3658	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,231.00420	2,359.022	20.96	0.7108	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		515.90420	455.222	20.96	0.2892	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,936.36770	2,058.448	20.49	0.6735	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		591.26770	524.648	20.49	0.3265	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		154.09020	190.520	15.87	0.1618	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		2,138.99020	1,986.720	15.87	0.8382	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,337.38780	1,439.998	19.32	0.5761	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		802.28780	716.198	19.32	0.4239	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,321.01290	1,199.579	17.48	0.6254	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		586.11290	653.379	17.48	0.3746	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		234.84430	279.928	16.48	0.2106	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,935.34430	1,791.629	16.48	0.7894	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,269.53220	4,431.447	24.55	0.8459	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		265.63220	238.647	24.55	0.1541	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,280.54790	4,091.313	17.02	0.9839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		14.04790	14.013	17.02	0.0161	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,586.48840	2,411.610	14.49	0.9121	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		69.98840	84.310	14.49	0.0879	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,594.47710	1,705.490	19.78	0.6121	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		328.28370	294.634	23.13	0.1881	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,862.54950	1,717.685	16.66	0.7628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		296.04950	340.385	16.66	0.2372	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		458.27640	509.787	17.07	0.3132	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,856.01960	1,710.932	16.67	0.7612	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		299.51960	343.632	16.67	0.2388	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,869.10260	1,724.458	16.65	0.7644	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		292.60260	337.158	16.65	0.2356	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,601.78370	3,757.334	23.13	0.8119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		530.81850	587.213	17.23	0.3438	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,428.56050	1,298.410	17.30	0.6476	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		552.06050	611.110	17.30	0.3524	0.00	0	141,127

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,953.92250	4,112.712	23.82	0.8283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			300.42250	270.012	23.82	0.1717	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,564.77640	1,427.087	17.07	0.6868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			637.95900	707.648	17.58	0.3850	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,565.60800	4,727.828	24.95	0.8518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			262.10800	235.128	24.95	0.1482	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,916.64510	4,075.115	23.75	0.8267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			303.14510	272.415	23.75	0.1733	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,457.31850	1,324.514	17.23	0.6562	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			362.11310	322.127	22.48	0.2061	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			889.69810	798.650	19.09	0.4515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,253.19810	1,351.350	19.09	0.5485	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,021.72400	3,164.186	22.05	0.7762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			398.22400	351.486	22.05	0.2238	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,324.45900	1,204.948	17.58	0.6150	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			845.57380	927.094	18.18	0.4495	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,768.01450	3,925.161	23.46	0.8200	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			314.51450	282.461	23.46	0.1800	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			831.35210	744.925	19.34	0.4271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,374.85210	1,477.625	19.34	0.5729	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,275.61310	3,424.827	22.48	0.7939	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			457.48010	404.507	21.55	0.2538	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,389.09260	1,263.148	17.40	0.6355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			582.59260	645.848	17.40	0.3645	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,205.13750	3,351.571	22.34	0.7895	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			371.63750	328.871	22.34	0.2105	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,142.07380	1,034.394	18.18	0.5505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			740.97710	662.790	19.78	0.3879	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,367.97890	1,470.504	19.32	0.5716	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			834.47890	747.804	19.32	0.4284	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,528.27250	1,392.205	17.12	0.6766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			481.77250	534.904	17.12	0.3234	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,670.98010	2,807.207	21.55	0.7462	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,431.94440	1,304.966	17.40	0.6396	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			589.44440	652.066	17.40	0.3604	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,391.18050	2,520.552	21.08	0.7097	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			543.68050	483.452	21.08	0.2903	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,404.20510	1,280.265	17.47	0.6312	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			611.70510	677.365	17.47	0.3688	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			171.16400	202.909	15.71	0.1638	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,213.66400	2,055.809	15.71	0.8362	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,466.34240	1,571.386	19.48	0.5816	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			828.84240	744.286	19.48	0.4184	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			622.10720	554.843	20.60	0.3268	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,079.60720	2,201.943	20.60	0.6732	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			267.15480	313.790	16.56	0.2192	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	02/10/2019	Foreign Exchange Option	13.33	Call			1,983.35480	1,840.390	16.56	0.7808	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,514.26040	1,384.851	17.41	0.6447	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			614.16040	675.251	17.41	0.3553	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,559.68850	2,690.187	21.23	0.7094	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			569.78850	509.787	21.23	0.2906	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,486.64180	1,360.138	17.48	0.6367	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			186.28960	218.408	15.69	0.1666	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,616.66990	1,724.883	19.69	0.5897	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			846.76990	764.483	19.69	0.4103	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			636.54180	700.538	17.48	0.3633	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,245.72980	2,369.298	20.76	0.6756	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			645.82980	578.898	20.76	0.3244	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			303.36300	354.190	16.68	0.2300	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,013.46300	1,873.790	16.68	0.7700	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,286.38960	2,128.008	15.69	0.8334	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,388.19740	2,513.240	20.93	0.6753	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			674.49740	607.440	20.93	0.3247	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,592.88210	1,461.006	17.45	0.6493	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			636.58210	696.806	17.45	0.3507	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,703.95700	2,835.604	21.39	0.7070	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			659.13520	722.095	17.52	0.3583	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			600.25700	539.804	21.39	0.2930	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			199.51240	235.107	15.76	0.1696	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,355.81240	2,199.307	15.76	0.8304	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,746.78060	1,856.594	19.89	0.5939	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			873.08060	790.794	19.89	0.4061	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,565.43520	1,436.295	17.52	0.6417	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			338.16200	391.313	16.75	0.2376	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,060.56200	1,921.413	16.75	0.7624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,338.96780	3,146.555	13.94	0.9528	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			44.26780	44.856	13.94	0.0472	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,952.05500	1,809.886	16.99	0.7308	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			427.35500	478.186	16.99	0.2692	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			975.78710	886.399	19.61	0.4381	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,591.08710	1,694.700	19.61	0.5619	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,804.65790	2,937.563	21.53	0.7085	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			609.35790	549.263	21.53	0.2915	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,151.54480	5,300.052	24.76	0.8394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			336.24480	291.752	24.76	0.1606	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			972.71840	883.589	19.63	0.4370	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,598.01840	1,701.889	19.63	0.5630	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			969.66730	880.789	19.64	0.4358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,604.96730	1,709.089	19.64	0.5642	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,538.42070	2,664.709	21.13	0.6737	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			709.52070	641.809	21.13	0.3263	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,680.50290	1,548.262	17.55	0.6543	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	14.20	Put			659.40290	721.162	17.55	0.3457	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,855.85930	2,988.237	21.58	0.7036	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			682.16180	745.125	17.60	0.3529	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			636.95930	575.337	21.58	0.2964	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			217.34390	253.275	15.85	0.1724	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,438.44390	2,280.375	15.85	0.8276	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,892.17940	2,003.808	20.13	0.5977	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			903.27940	820.908	20.13	0.4023	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,653.26180	1,522.225	17.60	0.6471	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			373.20630	425.436	16.80	0.2438	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,108.40630	1,966.435	16.80	0.7562	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			410.19460	461.011	16.89	0.2499	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,154.09460	2,009.010	16.89	0.7501	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			445.28080	496.658	16.97	0.2552	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,201.98080	2,055.558	16.97	0.7448	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,272.60010	1,169.789	19.47	0.4939	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,517.60010	1,613.289	19.47	0.5061	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,269.11860	1,166.514	19.48	0.4928	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,524.11860	1,620.014	19.48	0.5072	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,276.10010	1,173.067	19.46	0.4950	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,511.10010	1,606.567	19.46	0.5050	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			480.07390	533.196	17.06	0.2601	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,249.57390	2,103.096	17.06	0.7399	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,286.80090	2,139.603	17.14	0.7354	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			512.60090	566.703	17.14	0.2646	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			548.72290	603.764	17.22	0.2684	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,341.72290	2,193.564	17.22	0.7316	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,661.18790	1,544.514	18.98	0.5680	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,267.88790	1,355.114	18.98	0.4320	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,657.22140	1,540.773	19.00	0.5669	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,273.92140	1,361.373	19.00	0.4331	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,653.25950	1,537.045	19.01	0.5659	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,279.95950	1,367.645	19.01	0.4341	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,414.00610	1,504.279	19.23	0.4429	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,690.40610	1,574.079	19.23	0.5571	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,815.81740	1,694.027	19.17	0.5708	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,412.11740	1,499.827	19.17	0.4292	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,811.90420	1,690.340	19.18	0.5698	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,418.20420	1,506.140	19.18	0.4302	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,807.99390	1,686.664	19.19	0.5688	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,424.29390	1,512.464	19.19	0.4312	0.00	0	0
Total \$ / R Option												0.00	0	9,098,884
Total \$ / R												867,127,710.00	60,437	10,117,406
\$ / R MAXI On	14/12/2018	Foreign Exchange Future		14.33610				14.51640			0.0000	645,124.50	45	416

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			14.50080		14.68390			0.0000	290,016.00	20	5
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.65740		14.84390			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.82730		15.01650			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.99170		15.18470			0.0000	0.00	0	0
Total \$ / R MAXI Future											935,140.50	65	421
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			120,823.34800	136,716.462	21.91	0.9170	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			5,463.34800	3,326.462	21.91	0.0830	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			11,351.95650	7,355.587	20.57	0.1678	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			79,711.95650	93,745.587	20.57	0.8322	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			11,182.39390	7,232.578	20.60	0.1654	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			80,542.39390	94,622.578	20.60	0.8346	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			11,524.19420	7,480.644	20.54	0.1703	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			78,884.19420	92,870.644	20.54	0.8297	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			96,318.96060	83,686.690	17.02	0.6515	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			29,928.96060	35,606.690	17.02	0.3485	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			95,710.11630	83,124.026	17.04	0.6488	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			30,320.11630	36,044.026	17.04	0.3512	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			95,104.57030	82,564.079	17.05	0.6460	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			30,714.57030	36,484.079	17.05	0.3540	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			105,013.41130	93,519.679	17.64	0.5869	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			56,623.41130	63,779.679	17.64	0.4131	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			104,513.48270	93,055.106	17.65	0.5849	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			57,123.48270	64,315.106	17.65	0.4151	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			104,015.80670	92,592.743	17.67	0.5829	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			57,625.80670	64,852.743	17.67	0.4171	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			115,511.36280	104,655.320	18.13	0.5553	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			82,861.36280	90,925.320	18.13	0.4447	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			115,074.74910	104,248.487	18.15	0.5537	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			83,424.74910	91,518.487	18.15	0.4463	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			114,639.90970	103,843.376	18.16	0.5521	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			83,989.90970	92,113.376	18.16	0.4479	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			172,778.35020	159,204.515	17.34	0.6765	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			57,308.35020	63,034.515	17.34	0.3235	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			173,939.44010	160,321.082	17.32	0.6795	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			56,469.44010	62,151.082	17.32	0.3205	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			173,358.03190	159,761.662	17.33	0.6780	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			56,888.03190	62,591.662	17.33	0.3220	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											935,140.50	65	421
£ / R	On 30/11/2018	Foreign Exchange Future			18.60610		18.78330			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.65480		18.82740			0.0000	10,446,688.00	560	448,261
£ / R	On 31/01/2019	Foreign Exchange Future			18.82190		18.99550			0.0000	18,821.90	1	23
£ / R	On 18/03/2019	Foreign Exchange Future			18.96800		19.14510			0.0000	9,484,000.00	500	11,149

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Future			19.25910		19.44000			0.0000	96,295.50	5	5,506
£ / R	On	16/09/2019	Foreign Exchange Future			19.57790		19.76310			0.0000	0.00	0	10,363
£ / R	On	13/12/2019	Foreign Exchange Future			19.88690		20.07840			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			20.23410		20.43330			0.0000	0.00	0	0
Total £ / R Future												20,045,805.40	1,066	475,315
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			752.50540	897.172	18.29	0.8755	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			75.80540	43.272	18.29	0.1245	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			676.33480	794.137	17.95	0.7373	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			203.73480	148.937	17.95	0.2627	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,189.00640	2,355.897	20.89	0.9742	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			16.40640	10.697	20.89	0.0258	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			819.43000	682.868	16.78	0.7352	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			112.03000	148.068	16.78	0.2648	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			811.75440	675.727	16.78	0.7314	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			114.35440	150.927	16.78	0.2686	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			827.14200	690.047	16.78	0.7390	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			109.74200	145.247	16.78	0.2610	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			485.69720	552.381	16.39	0.4760	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			691.19720	584.281	16.39	0.5240	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			727.53790	630.132	16.59	0.4713	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			772.43790	852.131	16.59	0.5287	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,218.99280	1,089.219	16.29	0.6646	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			373.89280	421.219	16.29	0.3354	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,471.89590	2,614.426	18.65	0.8583	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			176.99590	142.426	18.65	0.1417	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,212.49850	1,083.021	16.29	0.6625	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			377.39850	425.021	16.29	0.3375	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,225.50860	1,095.439	16.29	0.6667	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			370.40860	417.439	16.29	0.3333	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,296.40150	1,403.898	17.27	0.6829	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			441.50150	371.898	17.27	0.3171	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,429.00610	1,542.663	17.45	0.7116	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			394.10610	330.663	17.45	0.2884	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,427.93490	1,286.460	16.26	0.7258	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			282.83490	318.460	16.26	0.2742	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,428.61080	1,303.073	16.61	0.6277	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			618.61080	673.973	16.61	0.3723	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,422.79480	1,297.464	16.61	0.6261	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			622.79480	678.364	16.61	0.3739	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,434.44910	1,308.698	16.60	0.6293	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			614.44910	669.598	16.60	0.3707	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,743.56970	1,618.610	17.07	0.6309	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			790.46970	850.710	17.07	0.3691	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,737.94520	1,613.175	17.08	0.6296	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			794.84520	855.275	17.08	0.3704	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	18.83	Call			1,732.33460	1,607.748	17.08	0.6283	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			799.23460	859.848	17.08	0.3717	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,554.44960	1,442.785	17.88	0.5302	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,426.04960	1,505.885	17.88	0.4698	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,550.07910	1,438.623	17.89	0.5292	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,431.67910	1,511.723	17.89	0.4708	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,545.71120	1,434.471	17.89	0.5281	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,437.31120	1,517.571	17.89	0.4719	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,806.90650	1,689.721	18.41	0.5372	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,663.60650	1,745.621	18.41	0.4628	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,802.61750	1,685.591	18.41	0.5363	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,669.31750	1,751.491	18.41	0.4637	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,798.33800	1,681.461	18.42	0.5354	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,675.03800	1,757.361	18.42	0.4646	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												20,045,805.40	1,066	479,515
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12610		0.12765		0.0000		0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12869		0.13027		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13109		0.13271		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			807.56040	674.818	18.86	0.8275	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			43.06040	64.718	18.86	0.1725	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			204.98520	151.636	21.04	0.3176	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			440.48520	541.537	21.04	0.6824	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,770.09130	1,617.166	23.95	0.9785	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			5.59130	7.066	23.95	0.0215	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,304.51630	1,180.677	22.75	0.7236	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			277.91630	311.877	22.75	0.2764	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			713.39150	626.897	22.98	0.4965	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			686.79150	758.097	22.98	0.5035	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,105.06610	1,957.041	22.51	0.8964	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			78.46610	88.241	22.51	0.1036	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			942.65030	860.294	20.29	0.5523	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			672.05030	750.894	20.29	0.4477	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			574.42030	517.337	21.70	0.3765	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,303.82030	1,407.937	21.70	0.6235	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,506.26240	1,386.642	18.25	0.7597	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			235.66240	277.242	18.25	0.2403	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.23080		16.34930		0.0000		0.00	0	37

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			16.28190		16.39590			0.0000	13,123,211.40	806	135,262
€ / R	On	18/03/2019	Foreign Exchange Future			16.62070		16.73780			0.0000	8,310,350.00	500	36,636
€ / R	On	14/06/2019	Foreign Exchange Future			16.93560		17.05600			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			17.16190		17.28450			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.28460		17.40870			0.0000	13,620,264.80	788	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.60380		17.73110			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.95110		18.08670			0.0000	0.00	0	0
Total € / R Future												35,053,826.20	2,094	185,891
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			748.01550	844.319	18.96	0.8861	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			57.31550	35.119	18.96	0.1139	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			34.38020	23.397	20.54	0.0582	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,528.48020	1,631.497	20.54	0.9418	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			33.84040	23.007	20.57	0.0573	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,537.94040	1,641.107	20.57	0.9427	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			34.92880	23.793	20.52	0.0591	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,519.02880	1,621.894	20.52	0.9409	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,606.16760	4,719.934	32.85	0.9960	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			2.06760	1.834	32.85	0.0040	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			305.89480	335.538	15.70	0.3221	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,043.69480	956.238	15.70	0.6779	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			959.00480	875.139	15.88	0.6418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			361.20480	394.439	15.88	0.3582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			953.16700	869.556	15.89	0.6392	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			365.36700	398.856	15.89	0.3608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			357.07380	390.050	15.87	0.3556	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,018.44110	3,120.694	21.27	0.9012	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			106.24110	91.394	21.27	0.0988	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,321.84630	1,221.557	15.28	0.7752	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			184.04630	200.857	15.28	0.2248	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			451.08940	401.066	17.72	0.3621	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,043.28940	1,110.366	17.72	0.6379	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			964.87380	880.750	15.87	0.6444	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			972.12460	899.567	16.77	0.5394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			776.12460	823.967	16.77	0.4606	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			967.71640	895.384	16.79	0.5376	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			781.71640	829.784	16.79	0.4624	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			963.32750	891.214	16.80	0.5357	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			787.32750	835.614	16.80	0.4643	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			420.96670	446.675	15.77	0.2849	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,675.46670	1,578.575	15.77	0.7151	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,802.60540	2,890.847	20.22	0.7540	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			437.10540	402.747	20.22	0.2460	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,543.10440	1,449.546	15.91	0.6809	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			498.60440	527.646	15.91	0.3191	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,146.22900	1,072.419	16.89	0.5533	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	17.01	Put			871.72900	920.519	16.89	0.4467	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,340.33760	1,400.982	17.76	0.5368	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,346.91730	1,407.743	17.77	0.5381	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			972.46490	908.833	17.75	0.4645	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,333.76490	1,394.233	17.75	0.5355	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,921.49080	1,995.497	18.76	0.6335	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			730.19080	680.097	18.76	0.3665	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			969.03760	905.582	17.76	0.4632	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			965.61730	902.343	17.77	0.4619	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,482.53490	1,542.921	17.89	0.5143	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,190.69170	1,123.481	17.87	0.4880	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,469.59170	1,529.681	17.87	0.5120	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,187.15750	1,120.092	17.88	0.4869	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,476.05750	1,536.292	17.88	0.5131	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,183.63490	1,116.721	17.89	0.4857	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,357.79630	1,287.130	18.23	0.4891	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,731.09630	1,796.030	18.23	0.5109	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,354.35460	1,283.829	18.24	0.4882	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,737.65460	1,802.729	18.24	0.5118	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,361.24810	1,290.441	18.22	0.4901	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,724.54810	1,789.341	18.22	0.5099	0.00	0	0
Total € / R Option												0.00	0	150,636
Total € / R												35,053,826.20	2,094	336,527
AUS / R	On	14/12/2018	Foreign Exchange Future			10.36450		10.45830			0.0000	20,729.00	2	23,926
AUS / R	On	18/03/2019	Foreign Exchange Future			10.49790		10.59380			0.0000	1,091,781.60	104	324
AUS / R	On	14/06/2019	Foreign Exchange Future			10.62910		10.72660			0.0000	53,145.50	5	4,934
AUS / R	On	16/09/2019	Foreign Exchange Future			10.77440		10.87330			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.91490		11.01690			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			11.07320		11.17930			0.0000	0.00	0	0
Total AUS / R Future												1,165,656.10	111	29,184
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,019.05930	1,109.789	17.43	0.9774	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			7.09820	4.173	17.48	0.0220	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,028.79820	1,119.673	17.48	0.9780	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			6.84610	4.061	17.54	0.0214	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,038.54610	1,129.561	17.54	0.9786	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			7.35930	4.289	17.43	0.0226	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			233.49110	265.665	13.61	0.4183	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			461.62300	398.309	13.62	0.5769	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			237.82300	270.409	13.62	0.4231	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			473.00520	408.872	13.60	0.5865	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			229.20520	260.972	13.60	0.4135	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			467.29110	403.565	13.61	0.5817	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			647.17560	701.086	14.82	0.6008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			360.50290	317.199	14.84	0.3963	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			653.90290	708.099	14.84	0.6037	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			367.07740	323.200	14.80	0.4022	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			640.47740	694.100	14.80	0.5978	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			363.77560	320.186	14.82	0.3992	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			525.06540	568.705	14.65	0.4693	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			633.77440	578.920	14.67	0.5280	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			530.47440	574.520	14.67	0.4720	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			642.98490	587.322	14.64	0.5334	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			519.68490	562.922	14.64	0.4666	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			638.36540	583.105	14.65	0.5307	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			619.57020	665.855	15.02	0.4631	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			742.02180	686.498	15.03	0.5346	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			625.12180	671.598	15.03	0.4654	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			737.59330	682.358	15.05	0.5323	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			630.69330	677.458	15.05	0.4677	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			746.47020	690.755	15.02	0.5369	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			850.41740	791.198	15.39	0.5381	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			731.11740	777.998	15.39	0.4619	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			846.09960	787.096	15.40	0.5361	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			736.79960	783.896	15.40	0.4639	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			854.76130	795.326	15.38	0.5401	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			725.46130	772.126	15.38	0.4599	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,165,656.10	111	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.84690		10.97050			0.0000	1,084,690.00	100	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.99270		11.11800			0.0000	1,099,270.00	100	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.12700		11.25360			0.0000	55,635.00	5	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.14280		11.26970			0.0000	55,714.00	5	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.28680		11.41540			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.42950		11.55900			0.0000	0.00	0	0
Total CAD/ R Future												2,295,309.00	210	900
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,491.42350	1,368.166	19.11	0.9935	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			0.92350	1.266	19.11	0.0065	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,481.46260	1,358.221	19.07	0.9933	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			0.96260	1.321	19.07	0.0067	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,501.38590	1,378.113	19.15	0.9938	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			0.88590	1.213	19.15	0.0062	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			595.49940	511.153	14.45	0.6290	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			207.49940	248.453	14.45	0.3710	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			589.44030	505.554	14.47	0.6248	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			211.44030	252.854	14.47	0.3752	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			601.60110	516.797	14.44	0.6333	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	10.72	Put			203.60110	244.097	14.44	0.3667	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			759.00580	674.371	14.82	0.6257	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			305.40580	347.371	14.82	0.3743	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			753.30540	669.044	14.84	0.6225	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			309.70540	352.044	14.84	0.3775	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			764.74060	679.731	14.81	0.6289	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			301.14060	342.732	14.81	0.3711	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			615.43930	550.279	16.11	0.4725	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			725.73930	787.479	16.11	0.5275	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			611.60460	546.732	16.13	0.4702	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			731.90460	793.932	16.13	0.5298	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			607.78920	543.208	16.14	0.4679	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			738.08920	800.408	16.14	0.5321	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			725.85970	659.969	16.51	0.4826	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			850.45970	913.169	16.51	0.5174	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			722.06380	656.405	16.52	0.4807	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			856.66380	919.605	16.52	0.5193	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			729.67570	663.547	16.50	0.4846	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			844.27570	906.747	16.50	0.5154	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			832.78170	766.725	16.73	0.4921	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			963.78170	1,027.225	16.73	0.5079	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			828.99310	763.152	16.75	0.4904	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			969.99310	1,033.652	16.75	0.5096	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			836.58790	770.320	16.72	0.4938	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			957.58790	1,020.820	16.72	0.5062	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,295,309.00	210	900
CHF / R	On	14/12/2018	Foreign Exchange Future			14.26900		14.41540			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.58210		14.73260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.87340		15.02800			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.19720		15.35450			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.48960		15.65140			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.13280		16.31140			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			1,226.92770	1,085.481	19.00	0.9255	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			21.52770	26.481	19.00	0.0745	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,217.38440	1,075.999	18.95	0.9241	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			21.98440	26.999	18.95	0.0759	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,236.48030	1,094.973	19.05	0.9269	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			21.08030	25.973	19.05	0.0731	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			724.43470	630.539	16.96	0.5507	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			461.83470	518.439	16.96	0.4493	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			719.21590	625.695	16.97	0.5480	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			466.61590	523.595	16.97	0.4520	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			729.68500	635.409	16.96	0.5535	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			457.08500	513.309	16.96	0.4465	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			961.79570	866.553	17.52	0.5574	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			653.79570	713.153	17.52	0.4426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			956.94000	861.967	17.53	0.5554	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			658.94000	718.567	17.53	0.4446	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			952.10980	857.408	17.54	0.5534	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			664.10980	724.008	17.54	0.4466	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			911.72590	832.871	18.83	0.4606	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,247.22590	1,325.671	18.83	0.5394	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			908.26050	829.643	18.85	0.4592	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,253.76050	1,332.443	18.85	0.5408	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			915.21110	836.119	18.82	0.4620	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,240.71110	1,318.919	18.82	0.5380	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,105.14780	1,021.233	19.03	0.4803	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,403.74780	1,481.633	19.03	0.5197	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,101.63930	1,017.926	19.04	0.4791	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,410.23930	1,488.326	19.04	0.5209	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,098.13650	1,014.638	19.05	0.4779	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,416.73650	1,495.038	19.05	0.5221	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,330.71580	1,237.382	19.53	0.4914	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,649.31580	1,734.582	19.53	0.5086	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,327.29130	1,234.152	19.54	0.4904	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,655.89130	1,741.352	19.54	0.5096	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,334.15830	1,240.621	19.52	0.4924	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,642.75830	1,727.821	19.52	0.5076	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			2.06280		2.08590			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08160		2.10490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10060		2.12460			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			1,774.84280	1,555.518	17.57	0.9397	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			15.84280	27.518	17.57	0.0603	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,678.69560	1,459.835	17.20	0.9305	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			19.69560	31.835	17.20	0.0695	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,871.69600	1,651.819	17.95	0.9477	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			12.69600	23.819	17.95	0.0523	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			762.64860	867.581	15.89	0.5194	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			909.12090	770.738	15.77	0.5217	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			660.12090	754.738	15.77	0.4783	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			859.34940	726.132	15.83	0.5010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			710.34940	810.132	15.83	0.4990	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			811.64860	683.581	15.89	0.4806	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,871.81340	1,683.204	15.53	0.7119	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			425.81340	477.204	15.53	0.2881	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,800.70920	1,615.585	15.50	0.6974	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			454.70920	509.585	15.50	0.3026	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,944.27650	1,752.299	15.55	0.7260	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			398.27650	446.299	15.55	0.2740	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			2.18670		2.20220			0.0000	218,670.00	100	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23270		2.24860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27630		2.29290			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32410		2.34130			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.45190		2.47170			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50590		2.52660			0.0000	0.00	0	0
Total DKK / R Future												218,670.00	100	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			52.43150	64.497	15.71	0.1285	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,181.69910	1,041.223	15.34	0.8532	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			59.69910	74.223	15.34	0.1468	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,090.17180	952.573	14.98	0.8323	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			68.17180	85.573	14.98	0.1677	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,274.43150	1,131.497	15.71	0.8715	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			831.40000	740.332	15.82	0.4850	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			845.40000	913.332	15.82	0.5150	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			789.47450	701.494	15.91	0.4663	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			903.47450	974.494	15.91	0.5337	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			876.74660	782.539	15.75	0.5041	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			790.74660	855.539	15.75	0.4959	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,985.71390	1,853.313	15.38	0.7208	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			456.71390	490.313	15.38	0.2792	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,917.54230	1,787.106	15.40	0.7071	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			488.54230	524.106	15.40	0.2929	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,850.80450	1,722.389	15.42	0.6932	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			521.80450	559.388	15.42	0.3068	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,200.79650	1,109.374	16.91	0.4482	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,787.79650	1,868.374	16.91	0.5518	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,273.11270	1,178.861	16.79	0.4690	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,660.11270	1,737.861	16.79	0.5310	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,236.43770	1,143.608	16.85	0.4586	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,723.43770	1,802.608	16.85	0.5414	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,284.34180	2,379.931	17.86	0.5472	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,570.14500	1,464.357	17.74	0.4689	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,153.14500	2,245.357	17.74	0.5311	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,535.33980	1,431.243	17.80	0.4608	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,218.33980	2,312.243	17.80	0.5392	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,501.34180	1,398.931	17.86	0.4528	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,670.18140	2,768.534	18.22	0.5422	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,803.31220	1,692.028	18.12	0.4716	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,537.31220	2,633.028	18.12	0.5284	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,769.39640	1,659.443	18.17	0.4647	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,603.39640	2,700.443	18.17	0.5353	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,736.18140	1,627.534	18.22	0.4578	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												218,670.00	100	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.83230		1.85610			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85730		1.88120			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88000		1.90430			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			2,962.97820	2,725.590	22.90	0.9935	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			1.97820	2.590	22.90	0.0065	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,863.31520	2,626.006	22.49	0.9924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			2.31520	3.006	22.49	0.0076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,763.71170	2,526.494	22.08	0.9912	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			2.71170	3.494	22.08	0.0088	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,276.58710	1,109.085	17.07	0.6630	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			364.58710	436.085	17.07	0.3370	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,212.34880	1,051.723	17.17	0.6418	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			400.34880	478.723	17.17	0.3582	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,342.95760	1,168.766	16.96	0.6842	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			330.95760	395.766	16.96	0.3158	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,844.07130	1,657.993	16.98	0.7172	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			401.07130	457.993	16.98	0.2828	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,776.06600	1,593.982	17.03	0.7018	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			433.06600	493.982	17.03	0.2982	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,913.67030	1,723.704	16.93	0.7323	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			370.67030	423.704	16.93	0.2677	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.13900		0.14090			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13840		0.14040			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13850		0.14050			0.0000	0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			1.69540		1.71490			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.72260		1.74240			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.74810		1.76840			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			9.73630		9.79720			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.86130		9.92400			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98410		10.04870			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.11920		10.18580			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.62160		10.69730			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.77500		10.85230			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			872.45090	812.066	16.45	0.9683	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			5.25090	5.766	16.45	0.0317	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			862.61860	802.242	16.36	0.9673	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.41860	5.942	16.36	0.0327	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			882.28890	821.897	16.54	0.9693	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			5.08890	5.597	16.54	0.0307	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			550.92870	502.797	13.73	0.6798	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			156.92870	171.497	13.73	0.3202	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			544.40320	496.507	13.73	0.6750	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			160.40320	175.207	13.73	0.3250	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			557.50150	509.138	13.72	0.6846	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			153.50150	167.838	13.72	0.3154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			511.24850	468.994	14.42	0.5452	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			382.54850	404.894	14.42	0.4548	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			506.40580	464.354	14.43	0.5416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			387.70580	410.254	14.43	0.4584	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			516.13140	473.668	14.41	0.5488	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			377.43140	399.568	14.41	0.4512	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			734.67070	688.270	14.75	0.6082	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			388.87070	409.070	14.75	0.3918	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			729.40180	683.171	14.76	0.6053	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			393.60180	413.971	14.76	0.3947	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			724.16430	678.104	14.77	0.6024	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			398.36430	418.904	14.77	0.3976	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			876.58610	825.099	15.68	0.5950	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			529.28610	553.499	15.68	0.4050	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			871.66800	820.354	15.69	0.5927	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	10.36	Put			534.36800	558.754	15.69	0.4073	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			881.52940	829.869	15.67	0.5973	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			524.22940	548.269	15.67	0.4027	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			980.01500	928.184	16.19	0.5877	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			647.71500	673.184	16.19	0.4123	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			975.25810	923.572	16.20	0.5857	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			652.95810	678.572	16.20	0.4143	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			984.79320	932.817	16.18	0.5896	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			642.49320	667.817	16.18	0.4104	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			1.33200		1.34600			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33930		1.35650			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34520		1.36500			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			860.00000	720.000		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			760.00000	620.000		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			960.00000	820.000		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			165.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	7.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			65.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	107.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			265.00000	93.000		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			450.00000	252.000		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			350.00000	152.000		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			550.00000	352.000		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			1.30120		1.29700			0.0000	13,012.00	10	5
Total QUANTO £ / \$ Future												13,012.00	10	5
Total QUANTO £ / \$												13,012.00	10	5
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.13570		1.12950			0.0000	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14620		1.13990			0.0000	0.00	0	0
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15540		1.14900			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			7.93020	0.12545	7.83420			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		0.12545	1,889.12690	2,445.589	20.46	0.6056	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.82	Put		0.12545	1,747.12690	1,343.589	20.46	0.3944	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Call		0.12545	1,834.55230	2,382.993	20.40	0.5974	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.83	Put		0.12545	1,792.55230	1,380.993	20.40	0.4026	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Call		0.12545	1,944.57350	2,508.982	20.51	0.6138	0.00	0	0
R / ¥EN	On 14/12/2018	Foreign Exchange Option	7.81	Put		0.12545	1,702.57350	1,306.982	20.51	0.3862	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			10.40330		10.51730			0.0000	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Future			10.54970		10.66600			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.69100		10.80910			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			1,150.31430	1,038.537	18.77	0.9756	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.37	Put			3.01430	5.237	18.77	0.0244	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Call			1,140.43730	1,028.689	18.70	0.9749	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.38	Put			3.13730	5.389	18.70	0.0251	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Call			1,160.19600	1,048.391	18.85	0.9763	0.00	0	0
SGD / R	On 14/12/2018	Foreign Exchange Option	9.36	Put			2.89600	5.091	18.85	0.0237	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call			558.25490	481.770	15.13	0.6071	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put			232.25490	272.070	15.13	0.3929	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call			552.42520	476.367	15.15	0.6028	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put			236.42520	276.667	15.15	0.3972	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call			564.12900	487.220	15.12	0.6114	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put			228.12900	267.520	15.12	0.3886	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			986.58730	892.204	14.88	0.7408	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			177.48730	201.204	14.88	0.2592	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			979.34650	885.253	14.89	0.7379	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			180.24650	204.253	14.89	0.2621	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			993.85500	899.186	14.88	0.7437	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			174.75500	198.186	14.88	0.2563	0.00	0	0
Total SGD / R Option											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57430		2.59660			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46640		2.48130			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36510		2.38810			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			3.46460	2.682	26.95	0.0350	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			376.86460	398.382	26.95	0.9650	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			3.31600	2.546	27.22	0.0332	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			386.71600	408.246	27.22	0.9668	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			3.62390	2.828	26.68	0.0370	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			367.02390	388.528	26.68	0.9630	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			48.15340	42.122	21.91	0.2412	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			286.85340	295.722	21.91	0.7588	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			46.22830	40.365	21.96	0.2329	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			294.92830	303.965	21.96	0.7671	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			44.37580	38.678	22.02	0.2250	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			303.07580	312.278	22.02	0.7750	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.85740	3.954	25.43	0.0244	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,146.75740	1,168.854	25.43	0.9756	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.67930	3.805	25.43	0.0236	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,156.57930	1,178.705	25.43	0.9764	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.04190	4.110	25.43	0.0253	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,136.94190	1,159.010	25.43	0.9747	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												926 855 129.20	64,093	1,721,265
Total Options												0.00	0	9,253,720
Grand Total:												926,855,129.20	64,093	10,974,985