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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/11/2018 Foreign Exchange Future			14.03580		14.25790			0.0000	926,362,800.00	66,000	0
\$ / R On 19/11/2018 Foreign Exchange Future			14.03720		14.25790			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.03720		14.25530			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.03870		14.25790			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.04000		14.25920			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.04680		14.26630			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.04850		14.26800			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.05020		14.26980			0.0000	2,810,040.00	200	2,427
\$ / R On 05/12/2018 Foreign Exchange Future			14.05860		14.27870			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.06030		14.28050			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.06200		14.28230			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.06880		14.28940			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.07050		14.29120			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.07390		14.29470			0.0000	1,080,354,785.70	76,763	798,685
\$ / R On 20/12/2018 Foreign Exchange Future			14.08410		14.30530			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.08580		14.30700			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.10230		14.32360			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.10560		14.32690			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.11390		14.33520			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.12710		14.34850			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.12880		14.35020			0.0000	0.00	0	8

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/01/2019	Foreign Exchange Future			14.13210		14.35350			0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Future			14.15200		14.37370			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.15360		14.37530			0.0000	962,444.80	68	1,832
\$ / R	On	13/02/2019	Foreign Exchange Future			14.17520		14.39730			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.17850		14.35300			0.0000	85,071.00	6	6
\$ / R	On	28/02/2019	Foreign Exchange Future			14.20030		14.42300			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.20880		14.39800			0.0000	1,136,704.00	80	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.23080		14.45410			0.0000	29,671,218.00	2,085	57,692
\$ / R	On	27/03/2019	Foreign Exchange Future			14.24600		14.46970			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.24940		14.47320			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.25620		14.48010			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.29680		14.52170			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.30350		14.52860			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.35650		14.58270			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.36180		14.58800			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.38090		14.60750			0.0000	201,332.60	14	18,832
\$ / R	On	20/06/2019	Foreign Exchange Future			14.39140		14.61810			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.40530		14.63230			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.41050		14.63760			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.41400		14.64110			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.46280		14.69070			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.46460		14.69250			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.48550		14.71370			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.51540		14.74450			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.52070		14.75000			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.52610		14.75550			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.54560		14.77560			0.0000	436,368.00	30	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.57040		14.80120			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.57400		14.80490			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.62540		14.85790			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.67870		14.91270			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.68460		14.91870			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.70630		14.94070			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.74180		14.97670			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.74580		14.98070			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.80300		15.03870			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.86420		15.10070			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.89180		15.12860			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.92540		15.16260			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.97870		15.21660			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.04580		15.28460			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.06550		15.30460			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.15630		15.39660			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.25100		15.49250			0.0000	0.00	0	0
Total \$ / R Future												2,042,020,764.10	145,246	1,016,532

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Put			464.45830	684.200	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.72	Call			2.35830	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Call			0.83130	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.89	Put			632.93130	854.200	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Put			523.70820	744.200	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.78	Call			1.60820	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Put			102.61970	284.200	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.32	Call			40.51970	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Put			484.17210	704.200	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.74	Call			2.07210	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			3,427.90000	3,205.800	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			0.00000	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			1,037.90000	815.800	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Call			264.68460	35.800	11.87	1.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	14.00	Put			6.78460	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00000	0.000	11.87	0.0000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			2,587.90000	2,365.800	11.87	1.0000	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			427.11110	634.448	22.61	0.9839	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			15.01110	1.648	22.61	0.0161	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			589.02950	803.487	24.72	0.9932	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			6.92950	0.687	24.72	0.0068	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			662.25330	874.055	24.73	0.9898	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			7.55330	1.255	24.73	0.0102	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			115.03740	233.113	17.98	0.6966	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			162.93740	61.813	17.98	0.3034	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			400.00830	592.808	20.04	0.9257	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			39.20830	12.808	20.04	0.0743	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,053.94370	1,271.365	25.89	0.9917	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			3.14370	1.365	25.89	0.0083	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			316.47600	157.255	17.60	0.5514	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			57.27600	117.255	17.60	0.4486	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			152.14820	61.985	18.32	0.2835	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			142.94820	271.985	18.32	0.7165	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			602.02750	399.606	19.02	0.8478	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			12.82750	29.606	19.02	0.1522	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			217.00140	355.570	18.35	0.7130	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			163.30140	82.370	18.35	0.2870	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			543.30070	734.068	20.06	0.9105	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			49.60070	20.868	20.06	0.0895	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			7.88420	17.124	16.63	0.0839	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			815.88420	605.624	16.63	0.9161	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			39.13250	86.519	17.04	0.2894	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			508.93250	336.719	17.04	0.7106	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,273.15030	1,054.361	19.62	0.9794	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			3.35030	4.161	19.62	0.0206	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			116.07920	209.934	17.72	0.5174	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.72410	0.428	30.03	0.0018	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			586.48730	776.384	20.49	0.8990	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			56.28730	26.584	20.49	0.1010	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			48.82580	103.640	17.15	0.3285	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			220.20830	354.163	18.56	0.6796	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			190.00830	104.363	18.56	0.3204	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,040.54170	3,260.013	33.62	0.9991	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.34170	0.213	33.62	0.0009	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,430.92410	2,650.228	30.03	0.9982	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			305.87920	180.134	17.72	0.4826	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			212.25590	118.626	18.37	0.3540	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			192.45590	318.426	18.37	0.6460	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			603.65540	794.919	20.57	0.9039	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			53.45540	25.118	20.57	0.0961	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			468.62580	303.840	17.15	0.6715	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,187.63260	1,398.686	21.39	0.9719	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			16.33260	7.286	21.39	0.0281	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			232.47220	143.392	18.49	0.3561	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			251.97220	383.092	18.49	0.6439	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			582.10740	409.830	17.01	0.7192	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			51.60740	99.530	17.01	0.2808	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			467.43300	315.066	17.31	0.6192	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			86.93300	154.766	17.31	0.3808	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,047.40250	1,252.579	21.09	0.9542	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			27.90250	12.879	21.09	0.0458	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			70.36040	37.344	20.36	0.1164	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			689.86040	877.044	20.36	0.8836	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			491.99650	661.140	19.79	0.7994	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			124.29650	73.140	19.79	0.2006	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			587.99190	417.055	17.13	0.7145	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			55.69190	105.055	17.13	0.2855	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			383.64130	538.146	19.26	0.7392	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			165.94130	100.145	19.26	0.2608	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			149.69340	243.045	17.76	0.4968	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			361.99340	235.045	17.76	0.5032	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			523.90490	369.258	17.23	0.6384	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			94.50490	160.458	17.23	0.3616	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			856.14470	1,048.713	20.72	0.8949	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			65.54470	37.513	20.72	0.1051	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			48.06690	89.970	16.89	0.2402	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			687.46690	508.769	16.89	0.7598	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,420.31740	1,631.774	22.37	0.9667	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			19.71740	10.574	22.37	0.0333	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			697.51650	879.144	20.27	0.8460	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			98.71650	59.644	20.27	0.1540	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			447.92830	312.198	17.65	0.5526	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			19.42050	30.508	17.01	0.0961	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			1,064.12050	854.408	17.01	0.9039	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			795.67150	981.358	20.63	0.8614	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			90.37150	55.258	20.63	0.1386	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			37.89670	65.944	16.89	0.1805	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			832.59670	639.844	16.89	0.8195	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			663.64990	840.400	20.19	0.8211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			118.34990	74.300	20.19	0.1789	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,668.04330	1,449.251	19.14	0.9807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			3.34330	5.351	19.14	0.0193	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,395.09980	2,174.490	21.63	0.9977	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.39980	0.590	21.63	0.0023	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			1,207.48370	994.217	17.52	0.9334	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			12.78370	20.317	17.52	0.0666	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,544.95560	2,324.269	22.15	0.9985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.25560	0.369	22.15	0.0015	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			205.75450	309.012	17.98	0.5219	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			370.45450	252.912	17.98	0.4781	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,295.23770	2,074.704	21.29	0.9969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.53770	0.803	21.29	0.0031	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,549.39330	1,331.480	18.72	0.9732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			4.69330	7.580	18.72	0.0268	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			481.46740	640.205	19.47	0.7433	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			176.16740	114.105	19.47	0.2567	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			488.61190	648.225	19.50	0.7470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			173.31190	112.125	19.50	0.2530	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			373.28960	516.719	18.96	0.6782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			227.98960	150.619	18.96	0.3218	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			1,092.57950	882.051	17.11	0.9106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			17.87950	28.151	17.11	0.0894	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			495.79880	656.277	19.53	0.7507	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			170.49880	110.177	19.53	0.2493	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			592.85510	763.724	19.95	0.7944	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			137.55510	87.624	19.95	0.2056	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			924.74210	1,117.873	21.04	0.8916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			69.44210	41.773	21.04	0.1084	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,402.87540	1,611.446	22.33	0.9560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			27.57540	15.346	22.33	0.0440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,275.27040	2,054.755	21.22	0.9967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.57040	0.855	21.22	0.0033	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,431.44680	1,640.549	22.40	0.9583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			26.14680	14.449	22.40	0.0417	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			85.88250	144.832	17.31	0.3213	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			600.58250	438.732	17.31	0.6787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			2,195.42190	1,974.993	20.95	0.9958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			0.72190	1.093	20.95	0.0042	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,618.55230	1,400.090	18.96	0.9779	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			3.85230	6.190	18.96	0.0221	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			593.08500	432.360	17.33	0.6731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			88.38500	148.460	17.33	0.3269	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			877.95440	680.003	16.81	0.8406	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			33.25440	56.103	16.81	0.1594	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,223.95420	1,428.549	21.93	0.9379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			38.65420	22.449	21.93	0.0621	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,242.60250	1,447.670	21.97	0.9401	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			37.30250	21.570	21.97	0.0599	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			306.24080	437.764	18.61	0.6271	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			270.94080	181.664	18.61	0.3729	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			2,095.66780	1,875.383	20.61	0.9943	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			0.96780	1.483	20.61	0.0057	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			662.33750	491.800	17.19	0.7222	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			67.63750	117.900	17.19	0.2778	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			804.10960	990.339	20.66	0.8636	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			88.80960	54.239	20.66	0.1364	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			2,045.81980	1,825.625	20.44	0.9934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.11980	1.726	20.44	0.0066	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			654.45010	484.966	17.21	0.7168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			69.75010	121.065	17.21	0.2832	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,720.01240	1,934.007	23.04	0.9761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			14.71240	7.907	23.04	0.0239	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,353.01900	1,137.294	18.04	0.9546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			8.31900	13.394	18.04	0.0454	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			317.95540	451.723	18.68	0.6367	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			262.65540	175.623	18.68	0.3633	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			554.75520	721.817	19.79	0.7784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			149.45520	95.717	19.79	0.2216	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			631.84760	806.065	20.08	0.8096	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			126.54760	79.965	20.08	0.1904	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			387.47010	265.432	17.88	0.4950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			192.77010	291.532	17.88	0.5050	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			335.92910	472.999	18.77	0.6509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			250.62910	166.899	18.77	0.3491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			307.56720	207.724	18.36	0.4133	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			262.86720	383.824	18.36	0.5867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			623.37470	458.202	17.27	0.6952	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			78.67470	134.302	17.27	0.3048	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			743.70430	563.186	17.04	0.7732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			49.00430	89.286	17.04	0.2268	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,632.83860	1,845.574	22.85	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			17.53860	9.474	22.85	0.0283	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			353.95780	240.894	18.07	0.4614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			219.25780	326.994	18.07	0.5386	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,205.35500	1,409.463	21.88	0.9357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			40.05500	23.363	21.88	0.0643	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,327.08460	1,534.117	22.16	0.9491	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			31.78460	18.017	22.16	0.0509	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			998.20570	790.638	16.77	0.8866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			23.50570	36.738	16.77	0.1134	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			359.39960	244.845	18.04	0.4669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			214.69960	320.945	18.04	0.5331	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,270.20960	2,488.695	24.23	0.9916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			4.90960	2.595	24.23	0.0084	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			1,856.48490	2,072.072	23.34	0.9816	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			11.18490	5.972	23.34	0.0184	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,575.01220	1,786.789	22.72	0.9684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			19.71220	10.688	22.72	0.0316	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			881.14020	1,071.963	20.90	0.8823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			75.84020	45.863	20.90	0.1177	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,345.97460	1,553.409	22.20	0.9509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			30.67460	17.309	22.20	0.0491	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			332.76880	225.627	18.20	0.4397	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			238.06880	351.727	18.20	0.5603	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,251.94450	1,457.244	21.99	0.9412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			36.64450	21.144	21.99	0.0588	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			63.56910	38.044	21.18	0.0998	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			968.86910	1,164.144	21.18	0.9002	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			157.04730	100.913	19.69	0.2317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			532.34730	697.013	19.69	0.7683	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			988.85000	781.618	16.73	0.8839	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			24.15000	37.718	16.73	0.1161	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,460.09370	1,669.704	22.46	0.9606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			24.79370	13.604	22.46	0.0394	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			312.49400	211.202	18.33	0.4185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			257.79400	377.302	18.33	0.5815	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,122.31180	1,323.778	21.64	0.9250	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			47.01180	27.678	21.64	0.0750	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,255.79190	1,041.601	17.69	0.9413	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put			11.09190	17.702	17.69	0.0587	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call			207.15230	135.809	19.15	0.2961	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put			412.45230	561.909	19.15	0.7039	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put			2,707.39030	2,927.565	25.91	0.9953	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call			2.09030	1.465	25.91	0.0047	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call			678.25410	505.637	17.16	0.7327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put			63.55410	111.737	17.16	0.2673	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call			376.06920	257.029	17.94	0.4837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put			201.36920	303.129	17.94	0.5163	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put			2,508.37580	2,727.726	24.75	0.9946	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call			3.07580	1.626	24.75	0.0054	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put			1,954.49280	2,170.990	23.55	0.9847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call			9.19280	4.890	23.55	0.0153	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put			1,827.16240	2,042.441	23.27	0.9805	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call			11.86240	6.341	23.27	0.0195	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put			1,915.24330	2,131.396	23.46	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call			9.94330	5.296	23.46	0.0165	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call			58.18010	34.646	21.32	0.0918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put			1,013.48010	1,210.746	21.32	0.9082	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call			139.86150	89.190	19.92	0.2087	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put			585.16150	755.289	19.92	0.7913	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call			53.24030	31.551	21.45	0.0844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put			1,058.54030	1,257.651	21.45	0.9156	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call			106.99550	66.516	20.36	0.1627	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put			712.29550	892.616	20.36	0.8373	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call			20.09910	10.905	22.70	0.0322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put			1,565.39910	1,777.005	22.70	0.9678	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call			514.05640	366.150	17.49	0.6106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put			119.35640	192.250	17.49	0.3894	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call			203.84850	133.476	19.18	0.2919	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put			419.14850	569.576	19.18	0.7081	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call			246.72690	164.079	18.80	0.3444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put			342.02690	480.179	18.80	0.6556	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put			671.67970	849.045	20.22	0.8239	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call			116.37970	72.945	20.22	0.1761	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put			348.17690	487.401	18.83	0.6602	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call			242.87690	161.301	18.83	0.3398	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call			283.78160	191.075	18.52	0.3878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put			289.08160	417.175	18.52	0.6122	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put			2,210.82120	2,429.020	24.11	0.9906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call			5.52120	2.920	24.11	0.0094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put			647.68350	823.184	20.14	0.8155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call			122.38350	77.084	20.14	0.1845	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put			1,336.52460	1,543.759	22.18	0.9500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call			31.22460	17.659	22.18	0.0500	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			78.55540	47.607	20.85	0.1216	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			863.85540	1,053.707	20.85	0.8784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			77.18630	46.727	20.88	0.1197	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			872.48630	1,062.827	20.88	0.8803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			79.94770	48.504	20.82	0.1237	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			855.24770	1,044.604	20.82	0.8763	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,343.26360	1,127.675	18.00	0.9534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			8.56360	13.775	18.00	0.0466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,671.52200	1,884.842	22.93	0.9737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			16.22200	8.742	22.93	0.0263	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			2.30700	3.649	19.58	0.0134	0.00	0	26,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,797.00700	1,577.550	19.58	0.9866	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,654.88370	2,434.161	22.52	0.9989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.18370	0.261	22.52	0.0011	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			2,946.85490	3,167.563	27.60	0.9956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.55490	1.463	27.60	0.0044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			9.61170	15.406	17.87	0.0517	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,304.31170	1,089.306	17.87	0.9483	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			16.91640	26.674	17.18	0.0852	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			1,111.61640	900.574	17.18	0.9148	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			704.11190	883.857	20.33	0.8347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			108.81190	67.757	20.33	0.1653	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,916.33310	1,696.452	19.99	0.9905	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			1.63310	2.552	19.99	0.0095	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			135.59470	214.530	17.57	0.4184	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			480.29470	338.430	17.57	0.5816	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			90.93950	152.145	17.34	0.3324	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			585.63950	426.045	17.34	0.6676	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			153.22830	238.298	17.65	0.4474	0.00	0	58,250
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			543.17380	398.078	17.43	0.6079	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			137.87380	213.978	17.43	0.3921	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,065.43370	1,260.908	21.19	0.8940	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			70.73370	45.008	21.19	0.1060	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			131.26500	86.572	20.12	0.1877	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			725.96500	902.472	20.12	0.8123	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			315.31820	220.748	18.35	0.4038	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			310.01820	436.648	18.35	0.5962	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			21.71020	35.960	16.80	0.1012	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,128.71020	921.760	16.80	0.8988	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			612.41840	778.727	19.72	0.7655	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			169.41840	114.527	19.72	0.2345	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,036.00770	833.722	16.73	0.8715	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			29.00770	47.922	16.73	0.1285	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			546.12420	705.709	19.45	0.7367	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			193.12420	131.509	19.45	0.2633	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			389.18860	286.494	17.90	0.4466	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			315.58860	434.194	17.90	0.5534	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			158.47530	111.347	19.81	0.2079	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			794.87530	969.047	19.81	0.7921	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,338.47460	1,127.558	16.04	0.9297	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			14.87460	25.258	16.04	0.0703	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			300.51500	415.423	17.82	0.5404	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			404.11500	297.723	17.82	0.4596	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			133.88570	202.977	17.02	0.3473	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			657.48570	505.277	17.02	0.6527	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,260.81760	3,481.094	25.70	0.9917	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			4.41760	3.394	25.70	0.0083	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,614.91750	2,832.041	22.53	0.9884	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			8.51750	4.341	22.53	0.0116	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			9.50750	18.765	15.79	0.0543	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,436.40750	1,224.365	15.79	0.9457	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			272.73100	374.940	17.50	0.4894	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			487.93100	368.840	17.50	0.5106	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			105.19450	162.354	16.72	0.2834	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			800.39450	636.254	16.72	0.7166	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			579.34890	731.431	18.88	0.6871	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			264.54890	195.331	18.88	0.3129	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			327.87720	437.440	17.70	0.5104	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			486.37720	374.540	17.70	0.4896	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			491.64630	628.138	18.43	0.6134	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			361.84630	276.938	18.43	0.3866	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			14.11060	19.776	16.29	0.0485	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,707.61060	1,491.876	16.29	0.9515	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			34.03590	53.584	16.10	0.1052	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,457.73590	1,255.584	16.10	0.8948	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			793.25520	951.628	19.31	0.7017	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			286.95520	223.628	19.31	0.2983	0.00	0	4,000
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,261.58690	1,444.926	20.62	0.8154	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			166.88690	128.526	20.62	0.1846	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			468.05850	594.060	18.19	0.5595	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			463.35850	367.660	18.19	0.4405	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			548.14990	435.970	17.78	0.5001	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			372.84990	482.370	17.78	0.4999	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			27.77900	36.885	15.99	0.0771	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,613.07900	1,400.485	15.99	0.9229	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			523.43950	415.920	17.90	0.4831	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			398.13950	512.320	17.90	0.5169	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			984.67280	1,154.630	19.87	0.7551	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			229.97280	178.230	19.87	0.2449	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,415.29550	1,215.333	16.16	0.8829	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			39.99550	61.733	16.16	0.1171	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			981.58010	1,146.474	19.72	0.7258	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			278.88010	221.674	19.72	0.2742	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			0.00000	605.579	18.14	0.5348	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			0.00000	434.079	18.14	0.4652	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,490.36260	1,295.473	16.27	0.8555	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			67.36260	95.173	16.27	0.1445	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,134.33950	1,302.270	20.02	0.7344	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			287.33950	232.570	20.02	0.2656	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			608.38740	739.297	18.49	0.5700	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			511.38740	419.597	18.49	0.4300	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			51.48050	68.113	16.13	0.1110	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,644.48050	1,438.413	16.13	0.8890	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	14.20	Call		654.25130	539.344	17.84	0.5191	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		431.25130	539.044	17.84	0.4809	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,426.06330	1,605.858	20.75	0.7912	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		219.06330	176.158	20.75	0.2088	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		629.63360	518.731	17.94	0.5045	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		456.63360	568.431	17.94	0.4955	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		0.00000	662.730	18.21	0.5309	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		0.00000	481.530	18.21	0.4691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		326.50980	269.156	20.04	0.2795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,202.40980	1,368.356	20.04	0.7205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		331.00710	272.944	20.00	0.2829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,186.90710	1,352.144	20.00	0.7171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,117.98020	1,279.922	19.83	0.7016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		352.08020	290.722	19.83	0.2984	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		328.75020	271.043	20.02	0.2812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,194.65020	1,360.243	20.02	0.7188	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,414.79010	2,197.833	17.34	0.9555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		20.69010	27.033	17.34	0.0445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,126.38160	3,903.440	21.76	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		2.28160	2.640	21.76	0.0045	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		794.61570	669.206	17.62	0.5700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		390.51570	488.406	17.62	0.4300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,667.60420	2,448.453	17.73	0.9699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		13.50420	17.653	17.73	0.0301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,754.07990	1,548.602	16.31	0.8857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		59.97990	77.802	16.31	0.1143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		176.04840	230.744	16.69	0.2634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,180.14840	1,011.544	16.69	0.7366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,962.43760	2,741.353	18.17	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		8.33760	10.553	18.17	0.0187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,102.85410	1,264.039	19.79	0.6980	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		356.95410	294.839	19.79	0.3020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,726.30820	2,506.758	17.81	0.9726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		12.20820	15.958	17.81	0.0274	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		615.10140	741.441	18.39	0.5438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		589.20140	492.241	18.39	0.4562	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		514.51270	628.775	18.05	0.4977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		668.61270	559.575	18.05	0.5023	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		970.57030	825.360	17.11	0.6543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		266.47030	344.560	17.11	0.3457	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		927.63560	1,078.570	19.32	0.6523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		421.73560	349.370	19.32	0.3477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		902.84940	764.933	17.30	0.6232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		308.74940	394.133	17.30	0.3768	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,172.76640	1,004.748	16.70	0.7340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		178.66640	233.948	16.70	0.2660	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	18/03/2019	Foreign Exchange Option	15.45	Put			1,296.77190	1,466.792	20.28	0.7398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			300.87190	247.592	20.28	0.2602	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,080.29920	1,240.331	19.73	0.6926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			364.39920	301.131	19.73	0.3074	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,368.98020	1,541.861	20.45	0.7534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			283.08020	232.661	20.45	0.2466	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,023.26990	1,811.817	16.74	0.9212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			39.16990	51.017	16.74	0.0788	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,538.09220	1,346.065	16.31	0.8429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			83.99220	115.265	16.31	0.1571	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,985.69320	1,774.948	16.68	0.9169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			41.59320	54.148	16.68	0.0831	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			879.14880	743.878	17.37	0.6120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			325.04880	413.078	17.37	0.3880	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			678.02480	567.580	18.01	0.5075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			503.92480	616.780	18.01	0.4925	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,726.24270	2,929.265	22.96	0.9046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			100.34270	80.065	22.96	0.0954	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			605.84790	506.496	18.32	0.4662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			591.74790	715.696	18.32	0.5338	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,735.59820	2,938.741	22.98	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			99.69820	79.541	22.98	0.0948	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,627.22540	1,427.481	16.22	0.8630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			73.12540	96.681	16.22	0.1370	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			822.03480	693.354	17.53	0.5839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			367.93480	462.554	17.53	0.4161	0.00	0	17,406
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,124.43970	3,333.122	23.87	0.9236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			78.53970	63.922	23.87	0.0764	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			569.12110	474.976	18.49	0.4439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			645.02110	774.176	18.49	0.5561	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,304.73610	1,475.082	20.30	0.7413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			298.83610	245.882	20.30	0.2587	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,283.57410	2,479.691	22.20	0.8720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			137.67410	110.491	22.20	0.1280	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			465.02040	386.051	19.05	0.3770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			830.92040	975.251	19.05	0.6230	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,660.06720	1,841.078	21.07	0.8008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			224.16720	181.878	21.07	0.1992	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,609.29450	1,411.009	16.24	0.8591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			75.19450	100.209	16.24	0.1409	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			645.57150	540.037	18.14	0.4892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			541.47150	659.237	18.14	0.5108	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,467.03170	1,643.485	20.69	0.7705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			261.13170	214.285	20.69	0.2295	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,437.98300	1,251.589	16.41	0.8170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			103.88300	140.789	16.41	0.1830	0.00	0	138,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		557.38480	464.903	18.55	0.4366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		663.28480	794.103	18.55	0.5634	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,865.64480	2,052.497	21.45	0.8285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		189.74480	153.297	21.45	0.1715	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,333.22330	1,153.451	16.52	0.7868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		129.12330	172.651	16.52	0.2132	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		581.08830	485.263	18.43	0.4512	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		626.98830	754.463	18.43	0.5488	0.00	0	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,753.57550	1,937.326	21.24	0.8140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		207.67550	168.126	21.24	0.1860	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		461.78710	383.304	19.07	0.3749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		837.68710	982.504	19.07	0.6251	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,592.21250	1,771.832	20.94	0.7907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		236.31250	192.632	20.94	0.2093	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,247.77150	1,074.004	16.62	0.7597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		153.67150	203.205	16.62	0.2403	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		458.57290	380.574	19.09	0.3727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		844.47290	989.774	19.09	0.6273	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,085.68730	2,277.821	21.85	0.8533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		159.78730	128.621	21.85	0.1467	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,003.75470	854.066	17.03	0.6683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		249.65470	323.266	17.03	0.3317	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,744.95680	2,948.221	22.99	0.9058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		99.05680	79.021	22.99	0.0942	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,017.22890	865.766	17.00	0.6739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		243.12890	314.966	17.00	0.3261	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		491.71530	408.763	18.90	0.3947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		777.61530	917.963	18.90	0.6053	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,608.54790	3,819.352	24.96	0.9401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		62.64790	50.152	24.96	0.0599	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		945.50520	802.954	17.18	0.6430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		281.40520	362.153	17.18	0.3570	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,670.21620	2,872.491	22.86	0.9011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		104.31620	83.291	22.86	0.0989	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		359.41780	296.920	19.77	0.3038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,095.31780	1,256.120	19.77	0.6962	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,867.04700	3,072.828	23.28	0.9121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		91.14700	73.628	23.28	0.0879	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		800.03740	673.975	17.60	0.5728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		385.93740	483.175	17.60	0.4272	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		374.62560	309.745	19.65	0.3147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,050.52560	1,208.945	19.65	0.6853	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,999.14890	4,211.229	25.84	0.9500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		53.24890	42.029	25.84	0.0500	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		377.24290	311.939	19.63	0.3166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,043.14290	1,201.139	19.63	0.6834	0.00	0	99,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			398.85260	330.098	19.48	0.3318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			984.75260	1,139.298	19.48	0.6682	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,623.66390	2,825.294	22.79	0.8980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			107.76390	86.094	22.79	0.1020	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,614.36820	2,815.866	22.77	0.8974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			108.46820	86.666	22.77	0.1026	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,495.98680	1,306.260	16.35	0.8324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			91.88680	125.460	16.35	0.1676	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			990.39660	842.491	17.06	0.6627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			256.29660	331.691	17.06	0.3373	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,265.43810	2,461.216	22.16	0.8704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			139.53810	112.016	22.16	0.1296	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,413.45820	1,228.545	16.44	0.8102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			109.35820	147.745	16.44	0.1898	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,933.09000	3,140.128	23.43	0.9153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			87.19000	70.928	23.43	0.0847	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,107.53060	944.887	16.78	0.7102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			203.43060	264.087	16.78	0.2898	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			523.55240	435.931	18.72	0.4152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			719.45240	855.131	18.72	0.5848	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,014.67230	2,205.210	21.72	0.8458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			168.77230	136.010	21.72	0.1542	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,336.74150	1,508.372	20.37	0.7474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			290.84150	239.172	20.37	0.2526	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,352.83210	1,525.093	20.41	0.7504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			286.93210	235.893	20.41	0.2496	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,143.50270	977.851	16.74	0.7235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			189.40270	247.050	16.74	0.2765	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,072.24250	913.823	16.86	0.6963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			218.14250	283.023	16.86	0.3037	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			716.82450	601.087	17.87	0.5289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			462.72450	570.287	17.87	0.4711	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			382.52800	316.377	19.59	0.3203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,028.42800	1,185.576	19.59	0.6797	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,270.77490	1,095.338	16.59	0.7672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			146.67490	194.538	16.59	0.2328	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			468.27630	388.818	19.03	0.3792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			824.17630	968.018	19.03	0.6208	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,609.10790	1,789.081	20.97	0.7933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			233.20790	189.881	20.97	0.2067	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			948.90210	1,101.209	19.38	0.6583	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			413.00210	342.009	19.38	0.3417	68,401.74	200	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			614.48300	513.771	18.28	0.4712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			580.38300	702.971	18.28	0.5288	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,736.48880	1,919.741	21.21	0.8117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			210.58880	170.542	21.21	0.1883	0.00	0	2,100

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	14.45	Call		601.56910	502.896	18.34	0.4637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		597.46910	722.096	18.34	0.5363	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		908.85180	770.271	17.28	0.6261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		304.75180	389.471	17.28	0.3739	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		956.02990	1,108.791	19.40	0.6603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		410.12990	339.591	19.40	0.3397	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,217.45630	1,045.959	16.65	0.7495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		163.35630	215.159	16.65	0.2505	0.00	0	2,100
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		852.68720	723.888	17.57	0.5863	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		382.98720	477.888	17.57	0.4137	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		611.77320	514.605	18.45	0.4583	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		642.07320	768.605	18.45	0.5417	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		29.00650	37.914	16.98	0.0586	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,288.70650	2,073.914	16.98	0.9414	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,584.79380	1,761.786	20.88	0.7739	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		267.99380	221.186	20.88	0.2261	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,293.30640	1,460.609	20.22	0.7227	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		336.50640	280.009	20.22	0.2773	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		755.19250	638.765	17.93	0.5343	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		481.99250	589.365	17.93	0.4657	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		94.81970	128.059	16.37	0.1640	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,568.01970	1,377.459	16.37	0.8360	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		750.28310	885.528	18.79	0.5792	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		553.48310	464.928	18.79	0.4208	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		730.74970	617.358	18.01	0.5215	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		507.54970	617.958	18.01	0.4785	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		106.76010	142.711	16.40	0.1762	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,536.86010	1,348.911	16.40	0.8238	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,032.94280	1,181.040	19.36	0.6292	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		514.64280	437.840	19.36	0.3708	0.00	0	4,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		900.95670	1,040.136	18.98	0.5889	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		589.55670	503.636	18.98	0.4111	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		831.11610	715.398	17.99	0.5364	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		125.43330	161.017	16.43	0.1787	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		526.91720	633.559	17.91	0.4520	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,745.58500	1,920.553	20.90	0.7610	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		314.18500	264.053	20.90	0.2390	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		112.31220	143.277	16.36	0.1636	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,720.91220	1,526.777	16.36	0.8364	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,654.03330	1,464.517	16.43	0.8213	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		552.51610	661.898	17.99	0.4636	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,461.61750	1,629.726	20.35	0.7158	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		380.21750	323.226	20.35	0.2842	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		241.54880	303.003	16.85	0.2832	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		1,280.14880	1,116.504	16.85	0.7168	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		855.51720	737.059	17.91	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
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			418.85640	361.846	20.54	0.2887	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			948.44420	828.578	17.93	0.5593	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			565.74420	672.078	17.93	0.4407	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,048.73120	1,191.582	19.21	0.5971	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			621.43120	538.082	19.21	0.4029	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,918.24330	2,093.266	21.02	0.7540	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			350.94330	299.766	21.02	0.2460	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			924.10610	806.783	18.01	0.5487	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			591.40610	700.283	18.01	0.4513	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			180.83630	227.603	16.61	0.2152	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,623.53630	1,444.103	16.61	0.7848	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,732.79060	1,547.165	16.48	0.8111	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			150.09060	190.665	16.48	0.1889	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,626.15640	1,795.346	20.54	0.7113	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			36.79890	52.111	15.84	0.0674	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,484.79890	2,273.911	15.84	0.9326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			790.87780	914.933	18.54	0.5110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			818.37780	715.833	18.54	0.4890	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,642.99600	1,810.805	20.51	0.7010	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			450.49600	391.705	20.51	0.2990	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,924.80890	3,699.091	17.78	0.9883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			677.04320	791.842	18.22	0.4723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			820.65490	946.912	18.61	0.5204	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,528.93980	3,732.691	23.86	0.8723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			176.43980	153.591	23.86	0.1277	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			909.07660	796.789	18.21	0.5297	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			671.57660	785.889	18.21	0.4703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			904.54320	792.742	18.22	0.5277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			886.63420	776.748	18.28	0.5198	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,803.07640	1,974.025	20.79	0.7250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			410.57640	354.925	20.79	0.2750	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			913.62740	800.851	18.19	0.5317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			666.12740	779.951	18.19	0.4683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			798.15490	697.812	18.61	0.4796	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			431.31790	520.569	17.42	0.3691	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,502.87380	1,665.775	20.21	0.6781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			490.37380	426.675	20.21	0.3219	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,123.90360	1,268.968	19.35	0.6022	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			631.40360	549.868	19.35	0.3978	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			699.13420	815.848	18.28	0.4802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			426.01830	369.402	20.68	0.2845	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,188.03640	1,047.485	17.34	0.6416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			410.53640	496.585	17.34	0.3584	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,767.78580	1,584.053	16.50	0.8076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			160.28580	203.153	16.50	0.1924	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,158.81790	1,021.469	17.42	0.6309	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			218.00410	270.783	16.72	0.2372	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			938.35870	1,072.590	18.91	0.5549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			725.85870	633.490	18.91	0.4451	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			475.80700	570.311	17.58	0.3902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,103.30700	971.211	17.58	0.6098	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,738.51830	1,908.502	20.68	0.7155	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,667.84780	1,489.100	16.62	0.7837	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,969.48330	1,776.786	16.28	0.8501	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			111.98330	145.886	16.28	0.1499	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,449.47710	1,610.354	20.09	0.6688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			506.97710	441.254	20.09	0.3312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,585.50410	1,411.684	16.72	0.7628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			7.30890	8.191	17.78	0.0117	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,378.34400	2,171.528	15.85	0.9152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			50.84400	70.628	15.85	0.0848	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,783.47090	1,598.986	16.48	0.8112	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			155.97090	198.087	16.48	0.1888	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			190.34780	238.200	16.62	0.2163	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			881.40760	1,010.979	18.74	0.5337	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			779.50760	682.379	18.74	0.4663	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,843.65780	3,035.818	22.36	0.8307	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			241.75780	207.218	22.36	0.1693	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,778.04300	1,947.155	20.69	0.7093	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			450.34300	392.455	20.69	0.2907	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,028.87800	908.217	17.94	0.5684	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			596.57800	702.917	17.94	0.4316	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,070.01910	2,245.873	21.16	0.7485	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			382.31910	331.173	21.16	0.2515	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			169.70970	215.016	16.51	0.1954	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,802.00970	1,620.316	16.51	0.8046	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,184.83490	1,331.304	19.45	0.6039	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			647.13490	566.604	19.45	0.3961	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,004.62290	886.377	18.02	0.5586	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			622.32290	731.077	18.02	0.4414	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			218.97440	270.518	16.67	0.2300	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,666.57440	1,491.018	16.67	0.7700	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,170.81470	2,348.696	21.29	0.7566	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			371.91470	322.696	21.29	0.2434	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,486.71180	1,323.216	16.92	0.7202	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			295.61180	359.217	16.92	0.2798	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,937.20850	2,106.006	20.81	0.7057	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			487.90850	428.807	20.81	0.2943	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,119.28990	997.535	17.94	0.5781	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			628.58990	734.735	17.94	0.4219	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,228.93420	2,405.432	21.27	0.7418	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			654.36970	762.798	18.02	0.4311	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			419.63420	368.232	21.27	0.2582	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			188.67400	241.613	16.54	0.2011	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,879.37400	1,704.413	16.54	0.7989	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,329.41970	1,479.078	19.64	0.6083	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			680.11970	601.878	19.64	0.3917	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,095.06970	975.598	18.02	0.5689	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			258.19120	314.161	16.77	0.2426	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,710.69120	1,538.761	16.77	0.7574	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,109.95330	2,282.483	21.04	0.7186	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			473.65330	417.983	21.04	0.2814	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			791.27470	908.956	18.37	0.4676	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,024.97470	914.456	18.37	0.5324	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,199.91380	1,076.903	17.95	0.5861	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			655.41380	761.503	17.95	0.4139	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,402.01910	2,579.894	21.43	0.7398	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			446.51910	395.294	21.43	0.2602	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,100.12770	2,270.429	20.96	0.7056	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			514.62770	455.829	20.96	0.2944	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			203.47310	262.617	16.53	0.2045	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,947.97310	1,778.017	16.53	0.7955	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,477.73800	1,630.787	19.86	0.6149	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			702.23800	626.187	19.86	0.3851	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,175.69850	1,054.861	18.02	0.5774	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			681.19850	789.461	18.02	0.4226	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			297.32700	357.256	16.85	0.2531	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,757.32700	1,587.956	16.85	0.7469	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,479.22090	4,681.733	24.98	0.8617	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			234.72090	207.833	24.98	0.1383	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,040.12180	3,810.506	16.38	0.9820	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.52180	14.906	16.38	0.0180	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,375.50280	2,180.276	15.37	0.8750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			99.90280	134.676	15.37	0.1250	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,744.48600	1,905.958	20.30	0.6472	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			289.92770	264.425	23.79	0.1720	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,684.88950	1,521.193	17.00	0.7198	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			359.28950	425.593	17.00	0.2802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			532.83250	621.943	17.48	0.3595	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,678.22900	1,514.943	17.01	0.7181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			362.62900	429.343	17.01	0.2819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,691.56920	1,527.458	17.00	0.7215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			355.96920	421.858	17.00	0.2785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,804.32770	4,008.825	23.79	0.8280	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			613.09890	714.444	17.75	0.3907	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,273.36750	1,146.860	17.83	0.6007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			637.76750	741.260	17.83	0.3993	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,160.02790	4,367.370	24.48	0.8428	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	18.67	Call			265.62790	242.970	24.48	0.1572	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,398.43250	1,257.543	17.48	0.6405	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			735.95380	847.430	18.12	0.4313	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,772.81180	4,966.394	24.89	0.8720	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			228.41180	191.994	24.89	0.1280	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,122.40260	4,329.465	24.40	0.8413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			268.00260	245.065	24.40	0.1587	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,298.69890	1,170.044	17.75	0.6093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			317.03440	288.353	23.14	0.1881	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			782.77500	700.244	19.60	0.4120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,387.17500	1,534.644	19.60	0.5880	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,209.15770	3,405.065	22.62	0.7971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			344.75770	310.665	22.62	0.2029	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,181.55380	1,063.030	18.12	0.5687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			958.43860	1,083.961	18.69	0.4939	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,972.31420	4,178.217	24.12	0.8353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			277.91420	253.817	24.12	0.1647	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			730.25920	653.543	19.85	0.3892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,514.65920	1,667.943	19.85	0.6108	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,471.43440	3,672.753	23.14	0.8119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			396.73900	352.749	22.00	0.2288	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,238.73030	1,115.194	17.94	0.5888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			673.13030	779.594	17.94	0.4112	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,398.07450	3,598.618	23.00	0.8080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			323.67450	294.218	23.00	0.1920	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,014.03860	909.561	18.69	0.5061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			650.08600	581.558	20.30	0.3528	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,507.43800	1,660.439	19.84	0.6096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			733.03800	656.039	19.84	0.3904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,364.06500	1,227.667	17.57	0.6300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			558.46500	652.067	17.57	0.3700	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,851.13900	3,037.149	22.00	0.7712	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,280.23310	1,155.562	17.92	0.5939	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			679.03310	785.162	17.92	0.4061	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,563.07830	2,742.945	21.54	0.7371	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			474.27830	423.345	21.54	0.2629	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,255.96100	1,133.368	18.00	0.5856	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			704.76100	812.968	18.00	0.4144	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			223.31660	281.901	16.49	0.2068	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,024.51660	1,852.301	16.49	0.7932	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,608.85410	1,764.719	19.99	0.6179	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			730.05410	655.119	19.99	0.3821	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			544.27130	485.876	21.06	0.2965	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,243.07130	2,415.476	21.06	0.7035	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			332.88140	394.893	16.93	0.2604	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,807.78140	1,638.893	16.93	0.7396	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,359.69020	1,232.703	17.91	0.6011	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			701.79020	807.303	17.91	0.3989	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,732.68270	2,913.886	21.67	0.7354	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			500.58270	449.286	21.67	0.2646	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,335.37620	1,210.368	17.99	0.5932	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			240.27180	297.401	16.40	0.2076	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,762.49880	1,921.342	20.18	0.6237	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			750.39880	676.742	20.18	0.3763	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			727.47620	834.968	17.99	0.4068	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,410.46100	2,585.037	21.20	0.7041	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			568.36100	510.437	21.20	0.2959	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			372.47920	437.375	17.00	0.2696	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,840.37920	1,672.775	17.00	0.7304	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,098.17180	1,922.801	16.40	0.7924	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,553.56340	2,729.646	21.36	0.7025	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			596.26340	538.346	21.36	0.2975	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,435.38540	1,306.569	17.94	0.6075	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			722.68540	827.869	17.94	0.3925	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,877.14380	3,059.555	21.81	0.7319	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			748.35960	855.438	18.01	0.4000	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			529.84380	478.255	21.81	0.2681	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			254.38250	313.721	16.40	0.2087	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,167.08250	1,992.421	16.40	0.7913	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,893.85100	2,054.564	20.36	0.6261	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			776.55100	703.264	20.36	0.3739	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,411.05960	1,284.138	18.01	0.6000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			409.91530	477.834	17.07	0.2759	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,888.61530	1,722.434	17.07	0.7241	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,101.19400	2,882.533	14.29	0.9344	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			50.49400	66.233	14.29	0.0656	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,778.72480	1,621.769	17.32	0.6918	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			498.02480	575.469	17.32	0.3082	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			870.72560	790.181	20.06	0.4048	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,730.02560	1,883.881	20.06	0.5952	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,978.71200	3,162.213	21.96	0.7325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			539.41200	488.513	21.96	0.2675	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,342.96360	5,537.661	24.69	0.8585	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			283.66360	243.961	24.69	0.1415	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			867.97430	787.674	20.08	0.4037	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,737.27430	1,891.374	20.08	0.5963	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			865.22760	785.184	20.09	0.4026	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,744.52760	1,898.884	20.09	0.5974	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,704.31940	2,881.357	21.55	0.6993	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			631.01940	573.157	21.55	0.3007	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,522.51070	1,391.152	17.99	0.6147	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			745.81070	849.352	17.99	0.3853	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,028.86980	3,212.090	22.01	0.7271	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			770.18960	876.829	18.06	0.3924	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			565.56980	513.890	22.01	0.2729	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			272.21940	331.841	16.45	0.2094	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,248.91940	2,073.641	16.45	0.7906	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,040.61080	2,202.750	20.58	0.6279	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			807.31080	734.550	20.58	0.3721	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,496.88960	1,368.629	18.06	0.6076	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			446.31130	518.439	17.19	0.2814	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,937.01130	1,774.239	17.19	0.7186	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			482.20690	557.625	17.30	0.2864	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,980.90690	1,820.625	17.30	0.7136	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			517.90300	595.803	17.38	0.2904	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,028.60300	1,870.003	17.38	0.7096	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,152.76110	1,057.781	19.86	0.4627	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,644.16110	1,785.981	19.86	0.5373	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,149.53710	1,054.810	19.87	0.4616	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,650.93710	1,793.010	19.87	0.5384	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,155.99590	1,060.756	19.85	0.4637	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,637.39590	1,778.956	19.85	0.5363	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			554.49340	634.070	17.47	0.2940	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,077.09340	1,919.470	17.47	0.7060	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,114.46550	1,958.110	17.54	0.7024	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			587.86550	669.410	17.54	0.2976	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			624.72690	708.280	17.62	0.3002	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,169.32690	2,014.080	17.62	0.6998	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,527.22660	1,415.157	19.38	0.5382	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,382.62660	1,509.657	19.38	0.4618	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,523.50600	1,411.513	19.39	0.5371	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,388.90600	1,516.013	19.39	0.4629	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,519.79710	1,407.888	19.40	0.5361	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,395.19710	1,522.388	19.40	0.4639	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,531.29290	1,659.210	19.58	0.4710	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,557.89290	1,445.510	19.58	0.5290	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,678.78200	1,563.980	19.54	0.5438	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,526.28200	1,652.980	19.54	0.4562	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,675.08880	1,560.367	19.55	0.5429	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,532.58880	1,659.367	19.55	0.4571	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,671.39790	1,556.755	19.56	0.5420	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,538.89790	1,665.755	19.56	0.4580	0.00	0	0
Total \$ / R Option												68,401.74	200	8,883,113
Total \$ / R												2,042,089,165.84	145,446	9,899,645
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		14.07390		14.29470			0.0000	464,438.70	33	439
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.23080		14.45410			0.0000	142,308.00	10	10

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	14/06/2019	Foreign Exchange Future			14.38090		14.60750			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.54560		14.77560			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.70630		14.94070			0.0000	0.00	0	0
Total \$ / R MAXI Future											606,746.70	43	449
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Put			140,287.53740	161,144.606	22.33	0.9560	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.67	Call			2,757.53740	1,534.606	22.33	0.0440	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			6,356.90860	3,804.409	21.18	0.0998	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			96,886.90860	116,414.409	21.18	0.9002	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			6,245.36990	3,733.911	21.21	0.0981	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			97,775.36990	117,343.911	21.21	0.9019	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			6,470.38670	3,876.230	21.15	0.1014	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			96,000.38670	115,486.230	21.15	0.8986	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			81,097.73780	68,360.758	17.57	0.5784	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			37,687.73780	47,280.758	17.57	0.4216	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			80,549.23380	67,877.673	17.58	0.5756	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			38,139.23380	47,797.673	17.58	0.4244	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			80,003.73990	67,397.521	17.60	0.5728	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			38,593.73990	48,317.521	17.60	0.4272	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			91,362.74100	80,085.127	18.19	0.5317	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			66,612.74100	77,995.127	18.19	0.4683	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			90,907.66270	79,678.871	18.21	0.5297	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			67,157.66270	78,588.871	18.21	0.4703	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			90,454.32090	79,274.238	18.22	0.5277	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			67,704.32090	79,184.238	18.22	0.4723	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			102,602.74570	92,060.692	18.65	0.5108	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			94,042.74570	106,500.692	18.65	0.4892	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			102,203.39280	91,690.910	18.66	0.5092	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			94,643.39280	107,130.910	18.66	0.4908	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			101,805.19550	91,322.717	18.67	0.5077	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			95,245.19550	107,762.717	18.67	0.4923	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			156,416.22680	142,358.074	17.72	0.6361	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			65,346.22680	74,728.074	17.72	0.3639	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			157,516.06860	143,326.339	17.69	0.6392	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			64,446.06860	73,696.339	17.69	0.3608	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			156,965.29580	142,841.326	17.71	0.6377	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			64,895.29580	74,211.326	17.71	0.3623	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											606,746.70	43	449
£ / R	On 30/11/2018	Foreign Exchange Future			18.08590		18.25460			0.0000	0.00	0	13
£ / R	On 14/12/2018	Foreign Exchange Future			18.12750		18.29760			0.0000	1,794,622.50	99	449,232
£ / R	On 31/01/2019	Foreign Exchange Future			18.28330		18.45620			0.0000	0.00	0	23
£ / R	On 18/03/2019	Foreign Exchange Future			18.42310		18.59780			0.0000	1,492,271.10	81	11,340
£ / R	On 14/06/2019	Foreign Exchange Future			18.69960		18.87970			0.0000	0.00	0	5,506

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 Future			19.00670		19.19200			0.0000	11,689,120.50	615	8,875
£ / R	On	13/12/2019	Foreign Exchange Future			19.30440		19.49760			0.0000	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Future			19.64310		19.84290			0.0000	0.00	0	0
Total £ / R Future												14,976,014.10	795	474,989
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put			1,223.36990	1,386.529	21.28	0.9587	0.00	0	0
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call			17.96990	12.429	21.28	0.0413	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put			1,077.46420	1,228.834	19.01	0.8778	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call			75.06420	56.334	19.01	0.1222	0.00	0	200
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			2,707.59420	2,877.842	23.57	0.9868	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			5.19420	5.342	23.57	0.0132	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			454.58590	366.788	18.13	0.5133	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			276.98590	359.288	18.13	0.4867	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			448.80340	361.743	18.12	0.5089	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			281.20340	364.243	18.12	0.4911	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			460.41170	371.879	18.14	0.5177	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			272.81170	354.379	18.14	0.4823	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			762.31020	889.457	17.86	0.6159	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			428.51020	382.757	17.86	0.3841	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			490.02900	453.284	17.93	0.3663	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,082.22900	1,220.184	17.93	0.6337	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			873.07260	802.814	17.47	0.5465	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			575.27260	679.714	17.47	0.4535	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,945.85070	3,112.060	19.64	0.8995	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			103.65070	95.160	19.64	0.1005	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			867.61110	797.749	17.47	0.5444	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			579.81110	684.649	17.47	0.4556	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			878.55650	807.900	17.47	0.5487	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			570.75650	674.800	17.47	0.4513	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,685.14190	1,840.723	18.59	0.7613	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			282.94190	263.823	18.59	0.2387	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,832.48840	1,990.372	18.74	0.7842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			250.28840	233.472	18.74	0.2158	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,047.23570	964.845	17.48	0.6104	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			449.43570	541.745	17.48	0.3896	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,095.29840	1,030.560	17.64	0.5377	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			845.59840	960.960	17.64	0.4623	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,090.26030	1,025.808	17.64	0.5362	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			850.56030	966.208	17.64	0.4638	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,100.34750	1,035.328	17.64	0.5393	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			840.64750	955.728	17.64	0.4607	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,408.66210	1,333.491	17.93	0.5578	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,026.66210	1,136.791	17.93	0.4422	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,403.69010	1,328.749	17.93	0.5565	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,031.69010	1,142.049	17.93	0.4435	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,398.73170	1,324.026	17.93	0.5552	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	Put			1,036.73170	1,147.326	17.93	0.4448	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,270.61580	1,205.947	18.60	0.4704	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,723.01580	1,851.547	18.60	0.5296	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,266.83030	1,202.339	18.60	0.4694	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,729.23030	1,857.939	18.60	0.5306	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,263.05510	1,198.741	18.61	0.4684	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,735.45510	1,864.341	18.61	0.5316	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,514.84120	1,443.995	19.06	0.4851	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,961.94120	2,090.895	19.06	0.5149	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,511.02920	1,440.358	19.07	0.4842	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,968.12920	2,097.258	19.07	0.5158	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,507.23520	1,436.720	19.07	0.4834	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,974.33520	2,103.620	19.07	0.5166	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												14,976,014.10	795	479,189
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12507		0.12645			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12756		0.12898			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12989		0.13135			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			702.95960	588.267	19.22	0.7892	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			57.85960	81.567	19.22	0.2108	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			160.73060	121.384	21.79	0.2707	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			515.63060	614.684	21.79	0.7293	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,651.62650	1,513.545	23.43	0.9778	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.52650	6.845	23.43	0.0222	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,200.73920	1,090.015	22.54	0.7033	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			302.33920	334.315	22.54	0.2967	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			639.44600	565.556	22.94	0.4694	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			741.04600	809.856	22.94	0.5306	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,983.08030	1,848.374	22.14	0.8890	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			84.68030	92.674	22.14	0.1110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			871.13090	800.038	20.51	0.5288	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			735.73090	811.238	20.51	0.4712	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			523.72690	477.811	21.93	0.3566	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,388.32690	1,489.011	21.93	0.6434	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,404.04680	1,303.108	18.55	0.7366	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			268.64680	314.308	18.55	0.2634	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			16.03580		16.13740			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.08030		16.18340			0.0000	13,507,452.00	840	134,810

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 Future			16.40440		16.51180			0.0000	4,133,908.80	252	36,636
€ / R	On	14/06/2019	Foreign Exchange Future			16.70860		16.82000			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			16.92810		17.04170			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.04780		17.16350			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.36030		17.48050			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.70100		17.82610			0.0000	0.00	0	0
Total € / R Future												17,641,360.80	1,092	185,439
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			926.23190	1,019.761	19.65	0.9405	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			23.63190	15.561	19.65	0.0595	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			16.61880	11.871	20.69	0.0334	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,723.21880	1,821.571	20.69	0.9666	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			16.33670	11.673	20.72	0.0329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,732.93670	1,831.373	20.72	0.9671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			16.90640	12.073	20.66	0.0340	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,713.50640	1,811.773	20.66	0.9660	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,818.38460	4,921.465	35.38	0.9963	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			1.78460	1.765	35.38	0.0037	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			374.65540	416.147	15.97	0.3758	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			886.45540	820.547	15.97	0.6242	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			809.16720	747.530	16.16	0.5873	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			437.36720	483.130	16.16	0.4127	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			803.85970	742.521	16.17	0.5847	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			442.05970	488.121	16.17	0.4153	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			432.70630	478.162	16.14	0.4101	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,218.64080	3,318.627	21.52	0.9176	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			80.44080	73.027	21.52	0.0824	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,140.12060	1,060.041	15.45	0.7283	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			228.32060	255.641	15.45	0.2717	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			364.72040	334.886	18.08	0.3182	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,182.92040	1,260.486	18.08	0.6818	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			814.50630	752.562	16.14	0.5899	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			843.14670	795.784	17.13	0.4982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			883.14670	947.184	17.13	0.5018	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			839.17370	792.025	17.14	0.4964	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			889.17370	953.425	17.14	0.5036	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			835.21930	788.284	17.16	0.4947	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			895.21930	959.684	17.16	0.5053	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			484.55950	525.617	15.99	0.3211	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,496.25950	1,423.717	15.99	0.6789	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,983.72970	3,081.039	20.54	0.7745	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			375.42970	359.139	20.54	0.2255	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,372.51910	1,308.059	16.22	0.6431	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			570.81910	619.959	16.22	0.3569	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,011.74580	963.258	17.22	0.5166	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			980.04580	1,045.158	17.22	0.4834	0.00	0	31,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			856.24360	817.943	18.06	0.4327	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,462.74360	1,540.143	18.06	0.5673	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,075.61630	2,164.196	19.09	0.6603	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			639.11630	611.996	19.09	0.3397	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			853.12830	814.986	18.07	0.4315	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,469.62830	1,547.186	18.07	0.5685	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			850.03180	812.041	18.08	0.4302	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,476.53180	1,554.241	18.08	0.5698	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,608.29660	1,686.018	18.13	0.5428	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,065.28560	1,022.532	18.11	0.4594	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,594.78560	1,672.232	18.11	0.5406	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			569.73150	613.345	16.13	0.3030	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,653.33150	3,756.397	20.92	0.7535	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			513.83150	496.697	20.92	0.2465	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,062.03550	1,019.420	18.12	0.4583	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,601.53550	1,679.120	18.12	0.5417	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,058.79660	1,016.318	18.13	0.4572	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,838.02960	3,723.675	16.12	0.9316	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			87.52960	93.375	16.12	0.0684	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,900.23150	1,823.645	16.13	0.6970	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,860.81700	1,941.060	18.44	0.5362	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,223.73660	1,179.005	18.45	0.4628	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,867.63660	1,948.005	18.45	0.5372	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,230.10700	1,185.117	18.43	0.4647	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,854.00700	1,934.117	18.43	0.5353	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,226.91700	1,182.060	18.44	0.4638	0.00	0	0
Total € / R Option												0.00	0	202,086
Total € / R												17,641,360.80	1,092	387,525
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			10.29300		10.39240			0.0000	566,115.00	55	23,926
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.42270		10.52290			0.0000	0.00	0	324
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.54890		10.65220			0.0000	0.00	0	4,934
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.68970		10.79550			0.0000	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.82690		10.93530			0.0000	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			10.98370		11.09450			0.0000	0.00	0	0
Total AUS\$ / R Future												566,115.00	55	29,184
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,082.73220	1,180.464	18.49	0.9816	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			4.99110	3.371	18.55	0.0179	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,092.59110	1,190.371	18.55	0.9821	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			4.85410	3.281	18.60	0.0174	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,102.45410	1,200.281	18.60	0.9826	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			5.13220	3.464	18.49	0.0184	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			423.30330	365.268	13.68	0.5509	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			250.40330	292.568	13.68	0.4491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			417.85300	360.319	13.69	0.5461	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			254.95300	297.619	13.69	0.4539	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			412.44950	355.417	13.70	0.5413	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			259.54950	302.717	13.70	0.4587	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			685.69860	753.221	14.98	0.6254	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			324.83960	289.347	15.00	0.3718	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			692.63960	760.447	15.00	0.6282	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			330.98590	294.921	14.97	0.3775	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			678.78590	746.021	14.97	0.6225	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			327.89860	292.121	14.98	0.3746	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			555.27660	610.735	14.73	0.4926	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			586.36980	536.490	14.75	0.5047	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			560.86980	616.790	14.75	0.4953	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			595.21160	544.408	14.72	0.5101	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			549.71160	604.708	14.72	0.4899	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			590.77660	540.435	14.73	0.5074	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			651.38270	707.433	15.06	0.4837	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			692.37860	640.389	15.07	0.5140	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			657.07860	713.489	15.07	0.4860	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			688.09870	636.469	15.09	0.5117	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			662.79870	719.569	15.09	0.4883	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			696.68270	644.333	15.06	0.5163	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			799.07110	745.613	15.46	0.5201	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			764.57110	821.913	15.46	0.4799	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			794.88810	741.703	15.47	0.5181	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			770.38810	828.003	15.47	0.4819	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			803.26990	749.549	15.44	0.5221	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			758.76990	815.849	15.44	0.4779	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												566,115.00	55	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.71380		10.81090			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.85480		10.95340			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.98410		11.08480			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.99940		11.10050			0.0000	2,749,850.00	250	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.13990		11.24380			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.27960		11.38660			0.0000	0.00	0	0
Total CAD/ R Future												2,749,850.00	250	1,150
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,332.34610	1,235.635	19.04	0.9905	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1,44610	1,835	19.04	0.0095	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,322.40840	1,225.714	19.00	0.9901	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1,50840	1,914	19.00	0.0099	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,342.28640	1,245.559	19.08	0.9909	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1,38640	1,759	19.08	0.0091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			488.36720	431.861	14.71	0.5708	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			264.96720	307.060	14.71	0.4292	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			482.92350	426.858	14.73	0.5665	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			269.52350	312.058	14.73	0.4335	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			493.85600	436.908	14.70	0.5752	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			260.45600	302.108	14.70	0.4248	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			651.17200	593.753	15.07	0.5812	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			366.37200	409.653	15.07	0.4188	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			645.95720	588.876	15.08	0.5780	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			371.15720	414.776	15.08	0.4220	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			656.41770	598.666	15.05	0.5844	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			361.61770	404.566	15.05	0.4156	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			533.22630	490.336	16.30	0.4387	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			812.72630	870.936	16.30	0.5613	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			529.77370	487.107	16.31	0.4365	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			819.27370	877.707	16.31	0.5635	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			526.34330	483.896	16.33	0.4342	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			825.84330	884.496	16.33	0.5658	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			641.15280	595.261	16.64	0.4529	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			937.35280	995.361	16.64	0.5471	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			637.67120	591.990	16.65	0.4510	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			943.87120	1,002.090	16.65	0.5490	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			644.65360	598.549	16.63	0.4548	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			930.85360	988.649	16.63	0.5452	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			745.58540	698.566	16.84	0.4654	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,048.98540	1,108.966	16.84	0.5346	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			742.08520	695.250	16.85	0.4637	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,055.48520	1,115.650	16.85	0.5363	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			749.10780	701.899	16.83	0.4671	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,042.50780	1,102.299	16.83	0.5329	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,749,850.00	250	1,150
CF CANDCO	On	18/03/2019	Foreign Exchange Future			275.00000		275.00000			0.0000	2,750,000,000.00	10,000	10,000
Total CF CANDO CAHF Future												2,750,000,000.00	10,000	10,000
Total CF CANDO CAHF												2,750,000,000.00	10,000	10,000
CHF / R	On	14/12/2018	Foreign Exchange Future			14.07660		14.25350			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.37580		14.55840			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.65710		14.84670			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.97070		15.16460			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.25880		15.45790			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.90170		16.10940			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call		1,069.41130	899.724	18.07	0.9023	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put		25.91130	33.124	18.07	0.0977	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call		1,059.90800	890.411	18.01	0.9003	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put		26.40800	33.811	18.01	0.0997	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		1,078.92520	909.051	18.13	0.9042	0.00	0	0	
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		25.42520	32.452	18.13	0.0958	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call		614.28400	523.696	17.13	0.4934	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put		525.88400	617.896	17.13	0.5066	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		609.45510	519.789	17.15	0.4907	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		531.05510	623.989	17.15	0.5093	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		619.13790	527.633	17.11	0.4962	0.00	0	0	
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		520.73790	611.833	17.11	0.5038	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call		844.61470	752.942	17.76	0.5122	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put		727.91470	825.842	17.76	0.4878	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call		840.08780	749.005	17.77	0.5102	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put		733.38780	831.905	17.77	0.4898	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		849.15800	756.899	17.74	0.5141	0.00	0	0	
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		722.45800	819.799	17.74	0.4859	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call		815.29410	742.597	19.09	0.4277	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put		1,340.69410	1,461.897	19.09	0.5723	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call		812.09490	739.677	19.10	0.4263	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put		1,347.49490	1,468.977	19.10	0.5737	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call		818.50150	745.530	19.07	0.4290	0.00	0	0	
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put		1,333.90150	1,454.830	19.07	0.5710	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call		1,003.17120	923.575	19.23	0.4512	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put		1,495.27120	1,614.775	19.23	0.5488	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call		999.89590	920.557	19.25	0.4500	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put		1,501.99590	1,621.757	19.25	0.5500	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call		996.63890	917.544	19.26	0.4489	0.00	0	0	
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put		1,508.73890	1,628.744	19.26	0.5511	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call		1,222.84410	1,137.904	19.72	0.4669	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put		1,743.44410	1,866.204	19.72	0.5331	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call		1,219.63010	1,134.916	19.74	0.4660	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put		1,750.23010	1,873.216	19.74	0.5340	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call		1,226.06840	1,140.902	19.71	0.4679	0.00	0	0	
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put		1,736.66840	1,859.202	19.71	0.5321	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			2.03180	2.05940			0.0000	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04980	2.07720			0.0000	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06820	2.09570			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call		1,520.96550	1,255.526	16.61	0.9142	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put		26.96550	37.526	16.61	0.0858	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call		1,425.16890	1,163.058	16.33	0.8987	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put		31.16890	45.058	16.33	0.1013	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call		1,617.36870	1,349.210	16.88	0.9275	0.00	0	0	
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put		23.36870	31.210	16.88	0.0725	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put		835.83290	988.541	16.15	0.5641	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call		666.42930	552.314	16.26	0.4167	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put		894.42930	1,054.314	16.26	0.5833	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call		751.28190	622.673	16.05	0.4557	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put		779.28190	924.673	16.05	0.5443	0.00	0	0	
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call		707.83290	586.541	16.15	0.4359	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call		1,651.82380	1,459.657	15.60	0.6655	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put		494.82380	577.657	15.60	0.3345	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call		1,585.15180	1,400.745	15.64	0.6496	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put		528.15180	618.745	15.64	0.3504	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call		1,719.98940	1,520.281	15.55	0.6813	0.00	0	0	
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put		462.98940	538.281	15.55	0.3187	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			2.16030		2.17420		0.0000	0.00	0	140	
DKK / R	On	18/03/2019	Foreign Exchange Future			2.20500		2.21930		0.0000	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24710		2.26140		0.0000	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Future			2.29360		2.30860		0.0000	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Future			2.42070		2.43640		0.0000	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Future			2.47390		2.48990		0.0000	0.00	0	0	
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put		95.69090	104.462	14.86	0.2049	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call		857.51150	733.073	14.98	0.7590	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put		115.51150	130.073	14.98	0.2410	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call		1,020.67010	885.650	14.75	0.8284	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put		78.67010	82.650	14.75	0.1716	0.00	0	0	
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call		937.69090	807.462	14.86	0.7951	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call		683.72700	625.151	16.18	0.4328	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put		990.72700	1,075.151	16.18	0.5672	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call		646.87560	591.006	16.27	0.4149	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put		1,053.87560	1,141.006	16.27	0.5851	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call		722.40250	661.054	16.09	0.4511	0.00	0	0	
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put		929.40250	1,011.054	16.09	0.5489	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		1,683.70800	1,587.427	15.49	0.6681	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	14/06/2019	Foreign Exchange Option	2.15	Put			569.70800	616.427	15.49	0.3319	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,623.23670	1,529.460	15.55	0.6533	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			609.23670	658.459	15.55	0.3467	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,748.49300	1,649.750	15.48	0.6825	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			534.49300	578.750	15.48	0.3175	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,049.37230	994.058	17.17	0.4164	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,963.37230	2,058.058	17.17	0.5836	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,115.55770	1,056.915	17.04	0.4364	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,829.55770	1,920.915	17.04	0.5636	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,081.97470	1,025.011	17.10	0.4263	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,895.97470	1,989.011	17.10	0.5737	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,473.75620	2,572.700	18.08	0.5730	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,400.64980	1,339.645	17.96	0.4426	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,336.64980	2,432.645	17.96	0.5574	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,368.81250	1,309.299	18.02	0.4348	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,404.81250	2,502.299	18.02	0.5652	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,337.75620	1,279.700	18.08	0.4270	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,726.67060	2,823.805	18.31	0.5516	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,594.21630	1,532.606	18.37	0.4417	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,795.21630	2,893.606	18.37	0.5583	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,563.41230	1,503.052	18.42	0.4350	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,864.41230	2,964.052	18.42	0.5650	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,625.67060	1,562.805	18.31	0.4484	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.79880		1.82670			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.82290		1.85100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84510		1.87350			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			2,669.52680	2,391.410	22.05	0.9909	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			2.52680	3.411	22.05	0.0091	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,569.93520	2,292.203	21.76	0.9889	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			2.93520	4.203	21.76	0.0111	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,470.41430	2,193.173	21.47	0.9865	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			3.41430	5.173	21.47	0.0135	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,071.76080	904.430	17.48	0.5912	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			461.76080	575.430	17.48	0.4088	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,016.13710	854.386	17.58	0.5695	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			506.13710	625.386	17.58	0.4305	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,129.71580	956.762	17.39	0.6130	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			419.71580	527.762	17.39	0.3870	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,613.75720	1,426.200	17.25	0.6651	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			478.75720	575.200	17.25	0.3349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,553.24760	1,371.043	17.36	0.6486	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			518.24760	620.043	17.36	0.3514	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,676.10140	1,483.229	17.14	0.6815	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			441.10140	532.229	17.14	0.3185	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			0.13540		0.13870			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13420		0.13800			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13390		0.13720			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.67180		1.68490			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.69810		1.71140			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.72260		1.73610			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			9.65120		9.73980			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.77200		9.86210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.89020		9.98200			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.02100		10.11490			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.52380		10.62550			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.67490		10.78190			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			815.14040	726.224	15.22	0.9688	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			5.34040	5.024	15.22	0.0312	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			805.27200	716.361	15.11	0.9678	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.47200	5.161	15.11	0.0322	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			825.01290	736.092	15.33	0.9697	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			5.21290	4.892	15.33	0.0303	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			503.60100	439.828	13.64	0.6396	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			171.50100	197.828	13.64	0.3604	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			497.30580	433.979	13.65	0.6345	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			175.20580	201.979	13.65	0.3655	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			509.94710	445.729	13.63	0.6446	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			167.84710	193.729	13.63	0.3554	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			468.64290	418.288	14.45	0.5109	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			406.64290	448.088	14.45	0.4891	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			463.99570	414.199	14.47	0.5073	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			411.99570	453.999	14.47	0.4927	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	14/06/2019	Foreign Exchange Option	9.91	Call			473.32430	422.413	14.44	0.5146	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			401.32430	442.213	14.44	0.4854	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			687.47520	633.733	14.90	0.5800	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			412.57520	452.733	14.90	0.4200	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			682.35330	628.911	14.92	0.5771	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			417.45330	457.911	14.92	0.4229	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			677.26610	624.116	14.93	0.5742	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			422.36610	463.116	14.93	0.4258	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			828.40200	774.419	15.87	0.5728	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			552.90200	600.619	15.87	0.4272	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			823.64030	769.894	15.88	0.5705	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			558.14030	606.094	15.88	0.4295	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			833.18880	778.972	15.86	0.5751	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			547.68880	595.172	15.86	0.4249	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			932.93000	876.251	16.35	0.5682	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			671.03000	721.351	16.35	0.4318	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			928.29990	871.842	16.36	0.5662	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			676.39990	726.942	16.36	0.4338	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			937.57680	880.676	16.34	0.5702	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			665.67680	715.776	16.34	0.4298	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			1.31500		1.43780			0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32190		1.44590			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32750		1.45270			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			1,778.00000	550.000		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			1,678.00000	450.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			1,878.00000	650.000		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			1,059.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	181.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			959.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	281.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			1,159.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	81.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,327.00000	75.000		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			1,227.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	25.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,427.00000	175.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			1.28800		1.28000			0.0000	328,440.00	255	250
Total QUANTO £ / \$ Future												328,440.00	255	250
Total QUANTO £ / \$												328,440.00	255	250
QUANTO €	On	14/12/2018	Foreign Exchange Future			1.14260		1.13210			0.0000	0.00	0	50
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15270		1.14240			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16190		1.15150			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		7.99570	0.12452	7.90820			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	0.12452	2,293.84790	2,855.967	21.13	0.6587	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.82	Put	0.12452	1,411.84790	1,098.967	21.13	0.3413	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Call	0.12452	2,232.90560	2,788.098	21.07	0.6510	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.83	Put	0.12452	1,450.90560	1,131.098	21.07	0.3490	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Call	0.12452	2,355.60280	2,924.568	21.19	0.6663	0.00	0	0
R / ¥	EN	On	14/12/2018	Foreign Exchange Option	7.81	Put	0.12452	1,373.60280	1,067.568	21.19	0.3337	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			10.25730		10.38740			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.39760		10.52930			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.53400		10.66910			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			1,022.56220	893.258	17.62	0.9698	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.16220	5.958	17.62	0.0302	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			1,012.70970	883.444	17.54	0.9689	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			5.30970	6.144	17.54	0.0311	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			1,032.41910	903.077	17.70	0.9707	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			5.01910	5.777	17.70	0.0293	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			470.39340	396.239	15.34	0.5426	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			281.09340	338.639	15.34	0.4574	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			465.09090	391.532	15.35	0.5383	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			285.79090	343.932	15.35	0.4617	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
SGD / R	On	18/03/2019		Foreign Exchange Option	10.33	Call		475.74070	400.991	15.32	0.5469	0.00	0	0
SGD / R	On	18/03/2019		Foreign Exchange Option	10.33	Put		276.44070	333.391	15.32	0.4531	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Call		877.87140	778.888	14.94	0.6970	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Put		208.77140	244.888	14.94	0.3030	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Call		870.95640	772.711	14.95	0.6938	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Put		211.85640	248.711	14.95	0.3062	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Call		884.81750	785.401	14.94	0.7001	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Put		205.71750	241.400	14.94	0.2999	0.00	0	0
Total SGD / R Option											0.00	0	0	
Total SGD / R											0.00	0	0	
TRY / R	On	14/12/2018		Foreign Exchange Future			2.60330	2.61180		0.0000	0.00	0	0	
TRY / R	On	18/03/2019		Foreign Exchange Future			2.49270	2.49630		0.0000	0.00	0	0	
TRY / R	On	14/06/2019		Foreign Exchange Future			2.39540	2.39930		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		2.94230	2.626	25.96	0.0362	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.97	Put		361.14230	369.326	25.96	0.9638	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.98	Call		2.81830	2.523	26.31	0.0345	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.98	Put		371.01830	379.223	26.31	0.9655	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.96	Call		3.07580	2.737	25.61	0.0380	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.96	Put		351.27580	359.437	25.61	0.9620	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.72	Call		48.65010	46.995	21.70	0.2635	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.72	Put		272.35010	274.295	21.70	0.7365	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.73	Call		46.65480	45.054	21.76	0.2547	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.73	Put		280.35480	282.355	21.76	0.7453	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.74	Call		44.73620	43.190	21.82	0.2461	0.00	0	0
TRY / R	On	18/03/2019		Foreign Exchange Option	2.74	Put		288.43620	290.490	21.82	0.7539	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.53	Call		4.64630	4.426	25.26	0.0269	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.53	Put		1,135.34630	1,139.026	25.26	0.9731	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.54	Call		4.47230	4.258	25.26	0.0260	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.54	Put		1,145.17230	1,148.858	25.26	0.9740	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.52	Call		4.82670	4.599	25.26	0.0279	0.00	0	0
TRY / R	On	14/06/2019		Foreign Exchange Option	3.52	Put		1,125.52670	1,129.199	25.26	0.9721	0.00	0	0
Total TRY / R Option											0.00	0	0	
Total TRY / R											0.00	0	0	
Total Futures											4 828 889 290.70	157,736	1,729,020	
Total Options											68 401.74	200	9,089,399	
Grand Total:											4,828,957,692.44	157,936	10,818,419	