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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/12/2018 Foreign Exchange Future			14.30740		14.44410			0.0000	18,599,620.00	1,300	1,175
\$ / R On 21/12/2018 Foreign Exchange Future			14.30740		14.44560			0.0000	2,289,184.00	160	160
\$ / R On 28/12/2018 Foreign Exchange Future			14.31420		14.31250			0.0000	4,079,547.00	285	285
\$ / R On 31/12/2018 Foreign Exchange Future			14.31710		14.46150			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.32130		14.46520			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.32330		14.46710			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.33160		14.47450			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.34810		14.48930			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.35010		14.49120			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.35430		14.49490			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.36050		14.50050			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.36780		14.50760			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.37660		14.51650			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.37840		14.51830			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.40130		14.54130			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.40480		14.54480			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.42260		14.56260			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.42790		14.56800			0.0000	100,995.30	7	5,032
\$ / R On 04/03/2019 Foreign Exchange Future			14.43510		14.57520			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.43690		14.57700			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.44760		14.58770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.46020		14.60020			0.0000	441,773,570.20	30,551	476,351
\$ / R	On	27/03/2019	Foreign Exchange Future			14.47650		14.61660			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.48020		14.62030			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.48750		14.62760			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.49300		14.63310			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.53140		14.67150			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.53870		14.67880			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.59540		14.73540			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.60090		14.74090			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.60280		14.74270			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.62100		14.76100			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.63200		14.77200			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.64700		14.78690			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.65260		14.79250			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.65640		14.79620			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.70880		14.84840			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.71070		14.85030			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.73320		14.87270			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.76500		14.90440			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.77060		14.91000			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.77440		14.91370			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.77630		14.91560			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.79690		14.93610			0.0000	0.00	0	14,244
\$ / R	On	30/09/2019	Foreign Exchange Future			14.82340		14.96270			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.82730		14.96660			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.88260		15.02220			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.93790		15.07770			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.94370		15.08350			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.94750		15.08730			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.96470		15.10460			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.00100		15.14080			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.00520		15.14490			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.06590		15.20460			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.13080		15.26850			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.16010		15.29730			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.19570		15.33230			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.25220		15.38790			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.32340		15.45800			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.34430		15.47860			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.44060		15.57330			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.54110		15.67220			0.0000	0.00	0	0
Total \$ / R Future												466,842,916.50	32,303	728,523
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			559.26270	412.519	23.67	0.9513	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			15.16270	5.119	23.67	0.0487	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			486.78200	336.976	22.96	0.9147	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	20/12/2018	Foreign Exchange Option	13.98	Put			22.68200	9.576	22.96	0.0853	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			861.26610	992.993	33.60	0.9964	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			5.36610	0.393	33.60	0.0036	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			26.55070	3.816	29.36	0.0317	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			482.45070	596.416	29.36	0.9683	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			234.43570	88.662	20.10	0.5168	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			90.33570	81.262	20.10	0.4832	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,246.47240	1,107.603	30.59	0.9982	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			370.70990	456.305	25.03	0.9084	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			66.30990	13.705	25.03	0.0916	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			303.21160	373.345	23.97	0.8664	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			88.81160	20.745	23.97	0.1336	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Call			0.00000	105.781	19.72	0.5151	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Put			0.00000	98.381	19.72	0.4849	3,443,335.00	35,000	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,146.87350	1,007.773	29.65	0.9968	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			1.27350	0.373	29.65	0.0032	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			609.12690	467.030	24.30	0.9313	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			13.52690	9.630	24.30	0.0687	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			392.79770	244.778	21.76	0.7734	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			47.19770	37.378	21.76	0.2266	0.00	0	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			0.87240	0.203	30.59	0.0018	0.00	0	1,000
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			0.00000	158.604	17.00	0.4902	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			0.00000	162.804	17.00	0.5098	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			18.80880	21.891	15.79	0.1058	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			680.30880	538.991	15.79	0.8942	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,464.12280	1,318.061	20.24	0.9945	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			2.62280	0.961	20.24	0.0055	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			109.75990	128.133	16.04	0.4052	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			351.25990	225.233	16.04	0.5948	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			332.32020	208.343	16.06	0.5675	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			120.82020	141.243	16.06	0.4325	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,118.92290	3,263.054	33.47	0.9994	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.42290	0.154	33.47	0.0006	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,469.41120	2,613.137	28.78	0.9989	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.91120	0.237	28.78	0.0011	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			72.90390	26.245	18.67	0.1095	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			571.40390	669.145	18.67	0.8905	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			2.15090	1.148	20.64	0.0059	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,567.35090	1,422.448	20.64	0.9941	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			47.09630	47.887	15.28	0.1877	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			584.19630	441.187	15.28	0.8123	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			179.69400	208.732	16.29	0.5150	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			296.79400	182.032	16.29	0.4850	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			911.77230	760.421	14.81	0.9606	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			14.67230	7.121	14.81	0.0394	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			364.53340	429.418	17.51	0.6969	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	07/01/2019	Foreign Exchange Option	14.65	Call			189.03340	111.018	17.51	0.3031	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			107.00070	121.401	15.85	0.3374	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			461.50070	333.002	15.85	0.6626	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			23.57520	16.762	14.81	0.0744	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			858.07520	708.362	14.81	0.9256	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			696.15430	564.609	15.90	0.7904	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			66.85430	76.509	15.90	0.2096	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			100.28860	116.465	16.18	0.2842	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			589.58860	464.565	16.18	0.7158	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			161.79990	189.636	16.56	0.3957	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			461.09990	347.736	16.56	0.6043	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			298.45640	351.973	17.42	0.5632	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			309.65640	222.073	17.42	0.4368	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			2.37750	2.226	18.29	0.0086	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,837.27750	1,696.526	18.29	0.9914	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			208.79680	244.160	16.74	0.4353	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			449.29680	344.659	16.74	0.5647	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			136.39300	158.683	16.49	0.3130	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			623.99300	506.483	16.49	0.6870	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			7.06780	6.601	15.44	0.0228	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,573.56780	1,433.201	15.44	0.9772	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			598.68350	677.829	18.65	0.6935	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			235.18350	174.429	18.65	0.3065	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			788.64050	880.280	19.39	0.7652	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			176.94050	128.680	19.39	0.2348	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			536.31460	430.187	16.85	0.5959	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			218.01460	251.787	16.85	0.4041	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			298.44700	343.404	17.20	0.4888	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,734.26870	1,593.332	16.08	0.9832	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,526.69830	1,386.783	15.39	0.9721	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			8.39830	8.383	15.39	0.0279	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			436.74700	341.804	17.20	0.5112	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,067.47460	1,172.509	20.26	0.8425	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			115.77460	80.909	20.26	0.1575	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			507.16770	404.058	16.95	0.5722	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			238.86770	275.658	16.95	0.4278	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			5.96870	4.932	16.08	0.0168	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			792.09940	878.556	19.13	0.7221	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			233.39940	179.856	19.13	0.2779	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			326.39130	370.014	17.21	0.4643	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			521.19130	424.814	17.21	0.5357	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			228.97260	260.093	16.70	0.3530	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			721.57260	612.693	16.70	0.6470	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			444.58250	500.072	17.65	0.5167	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			492.58250	407.972	17.65	0.4833	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			22.84270	21.041	16.19	0.0476	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	12.83	Call		1,760.84270	1,618.941	16.19	0.9524	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,597.63500	1,455.443	15.60	0.9381	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		29.63500	27.543	15.60	0.0619	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,238.65920	1,340.358	20.26	0.8008	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		176.65920	138.258	20.26	0.1992	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		628.85910	529.549	17.12	0.5797	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		310.85910	351.649	17.12	0.4203	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		948.99430	1,039.014	19.45	0.7302	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		246.99430	196.914	19.45	0.2698	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		657.01250	555.257	17.03	0.5981	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		289.01250	327.357	17.03	0.4019	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		360.22270	406.027	17.26	0.4509	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		595.42270	501.127	17.26	0.5491	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		387.39900	435.851	17.38	0.4678	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		574.39900	482.751	17.38	0.5322	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		875.73370	960.249	19.11	0.6828	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		313.43370	257.849	19.11	0.3172	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		858.90850	747.758	16.64	0.6881	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		211.20850	240.158	16.64	0.3119	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		505.74470	429.367	18.00	0.4597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		555.54470	619.167	18.00	0.5403	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		351.49160	293.239	18.98	0.3401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		851.29160	933.039	18.98	0.6599	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,348.95250	1,219.531	16.10	0.8549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		78.75250	89.331	16.10	0.1451	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,169.84740	1,265.269	19.89	0.7476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		250.04740	205.469	19.89	0.2524	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,424.88630	1,528.520	20.55	0.7984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		195.08630	158.720	20.55	0.2016	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		774.14210	851.724	18.74	0.6331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		384.34210	321.925	18.74	0.3669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		726.15290	627.618	17.14	0.6010	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		325.95290	367.418	17.14	0.3990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,553.09170	1,659.661	20.85	0.8195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		173.29170	139.861	20.85	0.1805	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		595.24670	507.786	17.56	0.5206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		445.04670	497.586	17.56	0.4794	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		444.66130	375.038	18.35	0.4142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		654.46130	724.838	18.35	0.5858	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		781.03390	859.004	18.76	0.6356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		381.23390	319.204	18.76	0.3644	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,290.38070	1,162.447	16.15	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		90.18070	102.247	16.15	0.1612	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		609.87550	521.074	17.51	0.5301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		429.67550	480.874	17.51	0.4699	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,832.99020	1,693.011	16.42	0.9378	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			32.79020	32.811	16.42	0.0622	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			938.63240	1,024.622	19.24	0.6873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			318.83240	264.822	19.24	0.3127	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			944.59670	831.654	16.56	0.7141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			194.39670	221.454	16.56	0.2859	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			234.44760	192.135	20.06	0.2383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,234.24760	1,331.935	20.06	0.7617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,075.31050	1,167.142	19.63	0.7248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			275.51050	227.342	19.63	0.2752	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			648.06400	718.029	18.33	0.5831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			448.26400	378.229	18.33	0.4169	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			348.11760	391.770	17.23	0.4153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			698.31760	601.970	17.23	0.5847	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,114.29070	991.883	16.30	0.7823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			134.09070	151.683	16.30	0.2177	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			450.23360	503.370	17.58	0.4825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			590.43360	503.570	17.58	0.5175	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			960.95630	1,047.958	19.31	0.6938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			311.15630	258.158	19.31	0.3062	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			59.57870	46.121	23.29	0.0659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,789.37870	2,915.921	23.29	0.9341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,060.43520	5,196.001	25.92	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			10.63520	6.201	25.92	0.0102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			293.96900	243.270	19.46	0.2913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,013.76900	1,103.070	19.46	0.7087	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			291.59290	241.218	19.48	0.2893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,021.39290	1,111.018	19.48	0.7107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			296.36220	245.341	19.44	0.2934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,006.16220	1,095.141	19.44	0.7066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			814.71170	709.771	16.89	0.6499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			264.51170	299.571	16.89	0.3501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,807.47410	2,667.425	19.15	0.9856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			7.27410	7.225	19.15	0.0144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,551.05050	2,410.958	18.44	0.9787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			10.85050	10.758	18.44	0.0213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			99.06480	112.275	16.18	0.1733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,249.26480	1,122.475	16.18	0.8267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,104.78590	2,964.712	19.95	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.58590	4.512	19.95	0.0091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,270.91250	4,130.769	22.74	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.71250	0.569	22.74	0.0012	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,866.82710	2,726.787	19.31	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			6.62710	6.587	19.31	0.0132	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			460.70610	515.034	17.63	0.4888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			580.90610	495.234	17.63	0.5112	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,871.12570	1,731.113	16.53	0.9412	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			30.92570	30.913	16.53	0.0588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,016.45860	897.911	16.39	0.7452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			166.25860	187.711	16.39	0.2548	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			753.61330	830.029	18.68	0.6255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			393.81330	330.229	18.68	0.3745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			923.85500	1,009.164	19.20	0.6829	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			324.05500	269.364	19.20	0.3171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,241.11610	1,114.563	16.19	0.8243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			100.91610	114.363	16.19	0.1757	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,114.38820	1,207.743	19.74	0.7345	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			264.58820	217.943	19.74	0.2655	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			371.11670	416.973	17.31	0.4315	4,039,629.58	9,688	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			671.31670	577.173	17.31	0.5685	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,185.84790	1,281.846	19.93	0.7512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			246.04790	202.047	19.93	0.2488	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,150.34330	2,010.222	17.32	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			20.14330	20.022	17.32	0.0388	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			937.78350	825.224	16.58	0.7110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			197.58350	225.024	16.58	0.2890	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,111.57990	1,971.464	17.21	0.9589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			21.37990	21.263	17.21	0.0411	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			910.86810	799.853	16.64	0.6983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			210.66810	239.653	16.64	0.3017	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			901.85240	986.127	19.14	0.6761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			332.05240	276.327	19.14	0.3239	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,551.83770	2,675.891	22.84	0.9209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			72.03770	56.091	22.84	0.0791	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			600.08880	512.182	17.54	0.5238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			439.88880	491.982	17.54	0.4762	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,644.04140	1,504.333	15.87	0.9177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			43.84140	44.133	15.87	0.0823	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,738.13340	1,598.264	16.15	0.9284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			37.93340	38.064	16.15	0.0716	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			845.92020	738.914	16.81	0.6661	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			245.72020	278.714	16.81	0.3339	891,886.08	3,200	30,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			682.01680	586.991	17.28	0.5750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			361.81680	406.791	17.28	0.4250	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			557.64040	474.945	17.73	0.4958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			487.44040	544.745	17.73	0.5042	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,122.25920	1,215.914	19.76	0.7364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			262.45920	216.114	19.76	0.2636	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,561.28670	2,685.448	22.86	0.9215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			71.48670	55.648	22.86	0.0785	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			441.08320	371.873	18.37	0.4114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			660.88320	731.673	18.37	0.5886	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,475.82970	1,580.883	20.68	0.8070	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		186.02970	151.083	20.68	0.1930	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		2,952.30360	3,080.261	23.60	0.9418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		52.50360	40.461	23.60	0.0582	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		645.14110	553.219	17.39	0.5524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		394.94110	443.019	17.39	0.4476	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,283.22330	1,382.543	20.19	0.7719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		223.42330	182.743	20.19	0.2281	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,104.76220	2,222.590	21.97	0.8869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		104.96220	82.790	21.97	0.1131	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		544.05650	463.141	17.80	0.4866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		503.85650	562.941	17.80	0.5134	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,683.40790	1,792.779	21.12	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		153.60790	122.979	21.12	0.1612	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,719.25060	1,579.409	16.09	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		39.05060	39.209	16.09	0.0736	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		571.50580	487.024	17.67	0.5050	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		471.30580	526.824	17.67	0.4950	0.00	0	15,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,570.39220	1,677.275	20.88	0.8222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		170.59220	137.475	20.88	0.1778	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,532.28960	1,398.005	15.96	0.8975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		52.08960	57.805	15.96	0.1025	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,408.01030	1,511.160	20.51	0.7954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		198.21030	161.360	20.51	0.2046	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,323.70840	1,194.909	16.12	0.8481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		83.50840	94.709	16.12	0.1519	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,417.26240	1,286.295	16.05	0.8722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		67.06240	76.095	16.05	0.1278	106,533.56	1,400	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,905.08500	2,019.282	21.57	0.8665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		125.28500	99.482	21.57	0.1335	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,053.50960	933.425	16.36	0.7597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		153.30960	173.225	16.36	0.2403	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		437.53260	368.734	18.39	0.4087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		667.33260	738.534	18.39	0.5913	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,068.53440	947.853	16.34	0.7655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		148.33440	167.653	16.34	0.2345	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		470.47930	397.939	18.19	0.4337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		610.27930	677.739	18.19	0.5663	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		434.01220	365.621	18.41	0.4060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		673.81220	745.421	18.41	0.5940	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		987.34770	870.979	16.46	0.7329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		177.14770	200.779	16.46	0.2671	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,495.24620	2,618.633	22.73	0.9174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		75.44620	58.833	22.73	0.0826	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,570.73920	2,695.009	22.88	0.9221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		70.93920	55.209	22.88	0.0779	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,694.04590	2,819.645	23.11	0.9292	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			64.24590	49.846	23.11	0.0708	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			820.88420	715.531	16.88	0.6531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			260.68420	295.331	16.88	0.3469	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,437.44540	3,567.726	24.49	0.9591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			37.64540	27.926	24.49	0.0409	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,829.17100	3,960.899	25.20	0.9687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			29.37100	21.099	25.20	0.0313	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			345.82560	288.309	19.03	0.3354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			865.62560	948.109	19.03	0.6646	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			326.70000	271.664	19.18	0.3194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			916.50000	1,001.464	19.18	0.6806	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,448.22440	2,571.033	22.64	0.9142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			78.42440	61.233	22.64	0.0858	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,438.83530	2,561.525	22.62	0.9136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			79.03530	61.725	22.62	0.0864	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			343.02550	285.876	19.05	0.3331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			872.82550	955.676	19.05	0.6669	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,038.60060	919.124	16.37	0.7540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			158.40060	178.923	16.37	0.2460	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,086.45450	2,203.973	21.93	0.8852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			106.65450	84.173	21.93	0.1148	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			369.05130	308.550	18.85	0.3545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			808.85130	888.350	18.85	0.6455	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,760.73740	2,887.003	23.24	0.9327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			60.93740	47.203	23.24	0.0673	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,168.93720	1,044.631	16.25	0.8012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			118.73720	134.431	16.25	0.1988	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,597.31460	1,459.669	15.91	0.9096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			47.11460	49.469	15.91	0.0904	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,833.49140	1,946.230	21.43	0.8582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			133.69140	106.430	21.43	0.1418	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,153.91510	1,248.755	19.84	0.7439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			254.11510	208.955	19.84	0.2561	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,504.56980	1,371.890	15.98	0.8919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			54.36980	61.691	15.98	0.1081	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,208.77770	1,083.196	16.22	0.8142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			108.57770	122.996	16.22	0.1858	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,129.76760	1,006.804	16.29	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			129.56760	146.604	16.29	0.2122	0.00	0	6,570
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			955.47480	845.303	16.66	0.7014	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			218.87480	248.803	16.66	0.2986	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			15.65260	15.920	17.78	0.0297	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,422.25260	2,282.420	17.78	0.9703	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			877.74650	772.701	16.86	0.6646	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			261.14650	296.202	16.86	0.3354	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			605.92000	521.750	17.73	0.5114	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	27/03/2019	Foreign Exchange Option	14.50	Put			489.32000	545.250	17.73	0.4886	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			767.45800	670.913	17.25	0.6029	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			347.15800	390.713	17.25	0.3971	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,402.49500	1,503.747	20.46	0.7736	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			232.79500	193.947	20.46	0.2264	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			589.24600	654.186	18.12	0.5354	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			539.54600	644.386	18.12	0.4646	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			739.94380	645.475	17.33	0.5876	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			369.64380	415.275	17.33	0.4124	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,114.16870	1,205.949	19.72	0.7124	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			304.46870	256.149	19.72	0.2876	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			53.48880	55.684	16.08	0.0939	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,673.78880	1,535.884	16.08	0.9061	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			60.08330	63.079	15.95	0.1030	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,637.68330	1,500.579	15.95	0.8970	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			197.38910	223.004	16.56	0.2673	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,070.48910	956.004	16.56	0.7327	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			429.60810	480.137	17.54	0.4397	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			712.70810	623.137	17.54	0.5603	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			867.72190	945.579	18.84	0.5991	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			499.22190	436.978	18.84	0.4009	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			848.51440	757.610	17.38	0.5962	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			419.71440	468.910	17.38	0.4038	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,285.97380	1,379.816	19.88	0.7027	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			354.77380	308.516	19.88	0.2973	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			875.61080	782.915	17.30	0.6095	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			396.81080	444.215	17.30	0.3905	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,566.52470	1,668.010	20.55	0.7549	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			285.32470	246.710	20.55	0.2451	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			742.03560	813.192	18.43	0.5512	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			580.83560	511.892	18.43	0.4488	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			68.14370	74.208	16.21	0.1047	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,826.94370	1,692.908	16.21	0.8953	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,755.29510	1,622.098	16.14	0.8843	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			76.49510	83.398	16.14	0.1157	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			157.88990	179.243	16.38	0.2099	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,346.68990	1,227.943	16.38	0.7901	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			974.22740	883.901	17.35	0.6157	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			438.82740	488.501	17.35	0.3843	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,741.13250	1,842.653	20.67	0.7458	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			326.53250	288.053	20.67	0.2542	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			947.38380	858.675	17.43	0.6039	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			461.98380	513.275	17.43	0.3961	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,451.29040	1,546.953	20.06	0.6977	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			396.69040	352.353	20.06	0.3023	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			118.86420	132.888	16.19	0.1533	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	13.14	Call			1,714.26420	1,588.288	16.19	0.8467	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,833.01090	1,704.596	16.18	0.8690	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			97.61090	109.196	16.18	0.1310	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			889.54290	965.052	18.69	0.5639	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			614.94290	550.452	18.69	0.4361	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			23.58970	26.307	16.04	0.0396	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,624.48970	2,487.207	16.04	0.9604	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			596.87260	656.512	17.83	0.4549	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			829.57260	749.312	17.83	0.5451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,075.85240	3,935.593	18.77	0.9930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.85240	4.593	18.77	0.0070	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,513.83000	2,378.009	15.91	0.9481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			32.83000	37.009	15.91	0.0519	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			648.02750	710.114	17.97	0.4661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			532.82250	588.239	17.63	0.4177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			370.04390	330.408	20.51	0.2753	2,007,231.64	6,075	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			928.80670	844.531	17.64	0.5801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			537.80670	593.531	17.64	0.4199	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			923.81910	839.851	17.66	0.5779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			542.81910	598.851	17.66	0.4221	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			933.82250	849.239	17.63	0.5823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			467.28840	418.938	19.74	0.3373	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			1,017.37010	927.840	17.38	0.6185	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			456.37010	506.840	17.38	0.3815	3,446,512.68	6,800	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,539.10320	1,636.118	20.17	0.6986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			410.10320	367.118	20.17	0.3014	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,699.04390	1,799.409	20.51	0.7247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			369.84860	414.085	17.07	0.3359	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,242.16230	1,330.555	19.49	0.6409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			503.16230	451.555	19.49	0.3591	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,089.96310	996.392	17.18	0.6481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			398.96310	445.392	17.18	0.3519	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,346.28840	1,437.938	19.74	0.6627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			624.74810	562.327	18.82	0.4287	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			798.04410	722.371	18.08	0.5189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			687.04410	751.371	18.08	0.4811	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,113.48030	1,196.835	19.18	0.6109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			554.48030	497.835	19.18	0.3891	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,130.84860	1,035.085	17.07	0.6641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			106.50920	120.109	16.18	0.1365	729,660.35	6,075	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			806.78510	730.452	18.05	0.5232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			675.78510	739.452	18.05	0.4768	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,345.07810	3,470.373	23.41	0.8803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			146.07810	131.374	23.41	0.1197	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			963.74810	1,041.326	18.82	0.5713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,143.25600	1,046.372	17.04	0.6687	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			563.10170	620.360	17.72	0.4310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			904.10170	821.360	17.72	0.5690	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,626.48580	1,725.682	20.36	0.7132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			387.48580	346.682	20.36	0.2868	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,867.50920	1,741.109	16.18	0.8635	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			490.01460	439.590	19.58	0.3512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,206.74420	1,104.368	16.88	0.6915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			325.74420	363.368	16.88	0.3085	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,331.23700	1,422.434	19.70	0.6597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			472.23700	423.433	19.70	0.3403	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			362.25600	405.372	17.04	0.3313	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			103.48760	116.721	16.17	0.1334	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,562.79030	1,660.407	20.22	0.7026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			403.79030	361.407	20.22	0.2974	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,239.38790	1,134.833	16.82	0.7027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			308.38790	343.833	16.82	0.2973	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,279.01460	1,368.590	19.58	0.6488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			429.72900	384.877	20.02	0.3139	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,669.11280	1,548.735	16.32	0.8232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			148.11280	167.735	16.32	0.1768	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			786.47380	856.128	18.36	0.5165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			727.47380	657.128	18.36	0.4835	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,884.48760	1,757.721	16.17	0.8666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			829.02750	751.114	17.97	0.5339	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			127.78320	143.928	16.23	0.1573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,758.78320	1,634.928	16.23	0.8427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,084.21330	1,953.672	16.09	0.8989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			73.21330	82.672	16.09	0.1011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,468.72900	1,563.877	20.02	0.6861	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,662.89750	2,777.264	21.97	0.8330	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			214.89750	189.264	21.97	0.1670	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			733.60000	799.748	18.17	0.4928	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			785.60000	711.748	18.17	0.5072	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,058.84540	969.334	17.36	0.6214	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			471.94540	522.334	17.36	0.3786	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,894.14070	1,994.616	20.75	0.7400	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			361.04070	321.617	20.75	0.2600	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,024.54470	1,102.816	18.90	0.5743	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,900.45260	1,776.780	16.15	0.8593	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			641.44470	579.816	18.90	0.4257	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,032.18280	944.180	17.44	0.6105	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			495.28280	547.180	17.44	0.3895	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,603.16040	1,699.830	20.22	0.6957	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			430.06040	386.830	20.22	0.3043	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			113.55260	129.780	16.15	0.1407	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			150.11000	169.973	16.24	0.1723	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	01/07/2019	Foreign Exchange Option	13.19	Call			1,752.61000	1,632.573	16.24	0.8277	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,994.21190	2,096.199	20.88	0.7492	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			350.41190	312.599	20.88	0.2508	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,558.91600	1,445.283	16.48	0.7793	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			212.71600	238.883	16.48	0.2207	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,154.03650	1,064.408	17.33	0.6281	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			505.63650	555.608	17.33	0.3719	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,053.46680	2,153.317	20.84	0.7325	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			401.86680	362.117	20.84	0.2675	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,168.84020	1,248.414	19.10	0.5813	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,977.91560	1,857.392	15.97	0.8525	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			677.24020	617.213	19.10	0.4187	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,127.57390	1,039.346	17.41	0.6180	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			529.17390	580.546	17.41	0.3820	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,763.10950	1,859.535	20.37	0.6916	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			471.50950	428.335	20.37	0.3084	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			129.51560	148.592	15.97	0.1475	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			182.95810	206.570	16.29	0.1878	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,793.25810	1,677.270	16.29	0.8122	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			656.76980	713.470	17.74	0.4236	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,049.46980	966.670	17.74	0.5764	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,936.14510	2,033.398	20.60	0.7064	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			458.84510	416.598	20.60	0.2936	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,237.39500	1,147.310	17.30	0.6339	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			532.99500	582.310	17.30	0.3661	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,225.23950	2,325.498	20.97	0.7308	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			429.63950	390.498	20.97	0.2692	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,315.41310	1,396.359	19.29	0.5905	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			699.81310	641.359	19.29	0.4095	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,211.05120	1,122.289	17.38	0.6244	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			556.65120	607.289	17.38	0.3756	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,926.26320	2,021.827	20.50	0.6922	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			500.66320	456.827	20.50	0.3078	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			143.65660	163.108	15.81	0.1516	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,048.05660	1,928.108	15.81	0.8484	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			216.50820	242.968	16.31	0.2008	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,836.50820	1,723.568	16.31	0.7992	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			779.99820	841.263	18.02	0.4512	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			1,023.69820	945.663	18.02	0.5488	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,290.83030	4,414.484	24.58	0.8656	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			206.43030	190.784	24.58	0.1344	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,195.92890	4,056.093	16.89	0.9882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.82890	9.193	16.89	0.0118	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,496.92620	2,368.714	14.60	0.9194	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			60.82620	71.814	14.60	0.0806	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,577.38480	1,664.215	19.74	0.6276	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	15.87	Call		643.48480	591.115	19.74	0.3724	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,346.39510	1,426.450	19.27	0.5853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		732.49510	673.350	19.27	0.4147	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,416.80480	1,316.607	16.96	0.6794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		450.70480	489.707	16.96	0.3206	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,671.80480	2,777.117	21.53	0.7661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		377.90480	344.017	21.53	0.2339	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		1,277.34090	1,187.321	17.28	0.6353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		551.24090	600.421	17.28	0.3647	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,213.96960	3,327.849	22.36	0.8093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		300.06960	274.749	22.36	0.1907	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		1,033.68190	956.434	18.07	0.5443	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		817.58190	879.534	18.07	0.4557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,785.49340	3,905.728	23.50	0.8393	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		251.59340	232.628	23.50	0.1607	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		729.48880	670.585	19.28	0.4134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,353.38880	1,433.685	19.28	0.5866	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,285.43800	3,401.694	22.50	0.8137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		291.53800	268.594	22.50	0.1863	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		785.72230	722.935	19.02	0.4391	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,229.62230	1,306.035	19.02	0.5609	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,027.90140	3,137.627	22.04	0.7964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		324.00140	294.527	22.04	0.2036	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		1,215.30320	1,128.351	17.47	0.6133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		609.20320	661.451	17.47	0.3867	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,590.07150	4,710.964	24.95	0.8710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		206.17150	187.864	24.95	0.1290	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		3,935.56800	4,056.697	23.80	0.8458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		241.66800	223.597	23.80	0.1542	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		1,345.47690	1,249.298	17.10	0.6574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		499.37690	542.398	17.10	0.3426	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		1,316.61150	1,223.105	17.17	0.6482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		520.51150	566.205	17.17	0.3518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		3,973.19770	4,094.543	23.87	0.8474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		239.29770	221.443	23.87	0.1526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,453.56490	1,351.952	16.90	0.6902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		427.46490	465.052	16.90	0.3098	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,766.18030	1,654.451	16.47	0.7727	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		270.08030	297.551	16.47	0.2273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,617.56940	3,736.721	23.17	0.8314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		263.66940	243.621	23.17	0.1686	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,897.77850	1,787.358	16.23	0.8046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		211.67850	240.458	16.23	0.1954	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,759.49010	1,647.544	16.48	0.7710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		273.39010	300.644	16.48	0.2290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,752.41310	1,640.657	16.49	0.7693	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	13.46	Put			276.31310	303.757	16.49	0.2307	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,386.52500	2,486.560	21.05	0.7282	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			459.22500	419.960	21.05	0.2718	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,320.82720	1,230.156	17.26	0.6397	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			558.12720	606.756	17.26	0.3603	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			153.74220	176.844	15.66	0.1547	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,116.44220	2,000.244	15.66	0.8453	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,294.53550	1,205.117	17.34	0.6307	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			581.83550	631.717	17.34	0.3693	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,446.09590	1,528.132	19.42	0.5952	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			728.79590	671.532	19.42	0.4048	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			533.11900	488.382	20.57	0.3095	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,070.41900	2,164.982	20.57	0.6905	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			246.02520	275.739	16.36	0.2104	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,882.62520	1,773.039	16.36	0.7896	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,377.64580	1,286.674	17.32	0.6368	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			605.44580	654.074	17.32	0.3632	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,598.19910	1,681.513	19.61	0.6026	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			750.39910	694.113	19.61	0.3974	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,554.99060	2,654.969	21.17	0.7265	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			487.19060	447.569	21.17	0.2735	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			282.63200	314.180	16.45	0.2218	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,914.83200	1,806.780	16.45	0.7782	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,236.45120	2,331.759	20.71	0.6917	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			558.65120	514.359	20.71	0.3083	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,405.41980	1,311.747	17.24	0.6453	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			583.21980	629.147	17.24	0.3547	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,190.30630	2,074.222	15.60	0.8421	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			168.10630	191.622	15.60	0.1579	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,483.14860	1,386.649	17.23	0.6502	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			605.44860	648.748	17.23	0.3498	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,697.06870	2,796.841	21.25	0.7240	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			514.76870	474.741	21.25	0.2760	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,726.32990	1,810.380	19.74	0.6068	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,259.07410	2,142.676	15.55	0.8397	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			774.02990	718.281	19.74	0.3932	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,455.54760	1,361.520	17.30	0.6421	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			627.84760	673.620	17.30	0.3579	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,377.17210	2,472.319	20.80	0.6912	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			584.87210	540.219	20.80	0.3088	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			181.37410	204.776	15.55	0.1603	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			314.60130	349.360	16.48	0.2300	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,958.10130	1,853.060	16.48	0.7700	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			942.26180	1,003.596	18.16	0.4485	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,189.56180	1,111.096	18.16	0.5515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,846.19820	1,738.111	16.71	0.7365	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		401.59820	433.411	16.71	0.2635	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,796.76140	2,896.946	21.34	0.7258	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		521.36140	481.646	21.34	0.2742	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,162.53890	5,272.954	24.46	0.8582	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,579.39840	1,658.678	19.42	0.5760	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		869.91640	808.857	19.39	0.4263	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,565.31640	1,644.157	19.39	0.5737	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		267.13890	237.654	24.46	0.1418	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,247.28210	3,104.596	13.37	0.9639	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		32.68210	29.896	13.37	0.0361	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		866.94860	806.112	19.41	0.4251	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,572.34860	1,651.412	19.41	0.5749	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		863.99840	803.378	19.42	0.4240	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,571.17760	1,471.343	17.26	0.6555	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		630.37760	670.343	17.26	0.3445	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,849.95100	2,946.483	21.38	0.7203	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		550.75100	507.483	21.38	0.2797	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,874.30830	1,954.984	19.92	0.6107	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		805.10830	745.984	19.92	0.3893	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,543.85940	1,444.881	17.30	0.6479	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		653.05940	693.881	17.30	0.3521	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,529.00900	2,620.679	20.93	0.6896	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		619.80900	571.679	20.93	0.3104	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		197.61580	219.120	15.54	0.1624	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,338.41580	2,220.120	15.54	0.8376	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		351.41900	385.271	16.56	0.2375	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		2,006.31900	1,900.471	16.56	0.7625	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		390.85590	419.804	16.65	0.2439	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		2,055.45590	1,945.704	16.65	0.7561	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		432.72370	451.720	16.68	0.2489	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,111.22370	1,992.520	16.68	0.7511	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,459.60160	3,312.405	14.38	0.9435	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		72.30160	62.305	14.38	0.0565	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,902.56850	1,782.676	17.21	0.6939	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		615.26850	632.576	17.21	0.3061	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,197.01280	1,100.686	19.23	0.4884	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,509.71280	1,550.586	19.23	0.5116	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,111.82740	3,183.790	21.65	0.7012	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		679.12740	613.890	21.65	0.2988	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,193.62500	1,097.436	19.24	0.4872	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,516.32500	1,557.336	19.24	0.5128	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,190.24870	1,094.191	19.25	0.4861	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,522.94870	1,564.091	19.25	0.5139	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		469.29600	487.273	16.78	0.2540	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,161.59600	2,042.973	16.78	0.7460	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,193.35670	2,081.941	16.86	0.7413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			495.45670	519.741	16.86	0.2587	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			523.81240	556.937	16.96	0.2627	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,241.81240	2,140.337	16.96	0.7373	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,550.90080	1,476.316	18.75	0.5652	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,242.30080	1,302.016	18.75	0.4348	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,546.94210	1,472.520	18.76	0.5641	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,248.34210	1,308.220	18.76	0.4359	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,554.86470	1,480.124	18.73	0.5663	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,236.26470	1,295.824	18.73	0.4337	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,380.71700	1,442.093	18.98	0.4445	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,584.01700	1,512.693	18.98	0.5555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,704.99740	1,633.211	18.93	0.5692	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,382.79740	1,442.111	18.93	0.4308	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,701.14830	1,629.468	18.94	0.5682	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,388.94830	1,448.368	18.94	0.4318	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,708.86610	1,636.965	18.92	0.5703	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,376.66610	1,435.865	18.92	0.4297	0.00	0	0
Total \$ / R Option												14,664,788.89	68,238	5,503,783
Total \$ / R												481,507,705.39	100,541	6,232,306
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future	14.46020				14.60020			0.0000	1,156,816.00	80	411
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future	14.62100				14.76100			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future	14.79690				14.93610			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future	14.96470				15.10460			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future	15.16010				15.29730			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,156,816.00	80	411
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			82,709.31410	72,132.281	16.86	0.6564	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			25,689.31410	29,112.281	16.86	0.3436	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			82,088.41860	71,553.057	16.88	0.6531	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			26,068.41860	29,533.057	16.88	0.3469	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			83,333.58930	72,715.042	16.84	0.6596	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			25,313.58930	28,695.042	16.84	0.3404	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			92,880.67030	84,453.092	17.64	0.5801	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			53,780.67030	59,353.092	17.64	0.4199	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			92,381.91270	83,985.086	17.66	0.5779	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			54,281.91270	59,885.086	17.66	0.4221	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			93,382.24820	84,923.887	17.63	0.5823	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			53,282.24820	58,823.887	17.63	0.4177	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			104,228.48780	96,455.441	18.04	0.5478	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			80,618.48780	86,765.441	18.04	0.4522	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			103,797.66260	96,048.501	18.05	0.5461	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			81,187.66260	87,358.501	18.05	0.4539	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			104,661.18010	96,863.698	18.02	0.5495	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			80,051.18010	86,173.698	18.02	0.4505	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		162,237.21540	152,157.906	17.05	0.6807		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		53,777.21540	57,687.906	17.05	0.3193		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		161,648.98350	151,590.101	17.06	0.6792		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		54,188.98350	58,120.101	17.06	0.3208		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		162,827.23760	152,727.517	17.04	0.6823		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		53,367.23760	57,257.517	17.04	0.3177		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		156,716.27120	145,086.062	18.04	0.6028		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		94,986.27120	97,076.062	18.04	0.3972		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		156,255.23270	144,654.442	18.05	0.6015		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		95,525.23270	97,644.442	18.05	0.3985		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		157,178.11960	145,519.845	18.03	0.6041		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		94,448.11960	96,509.845	18.03	0.3959		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,156,816.00	80	411
£ / R	On	21/01/2019	Foreign Exchange Future		18.19380	18.23680		0.0000		0.00	0	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future		18.22570	18.26780		0.0000		0.00	0	0	27
£ / R	On	28/02/2019	Foreign Exchange Future		18.31250	18.35450		0.0000		0.00	0	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		18.36890	18.41060		0.0000		36,737.80	2	2	396,861
£ / R	On	29/03/2019	Foreign Exchange Future		18.40420	18.44620		0.0000		0.00	0	0	80
£ / R	On	14/06/2019	Foreign Exchange Future		18.65100	18.69400		0.0000		0.00	0	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future		18.95900	19.00220		0.0000		0.00	0	0	13,875
£ / R	On	13/12/2019	Foreign Exchange Future		19.25120	19.29840		0.0000		0.00	0	0	247
£ / R	On	16/03/2020	Foreign Exchange Future		19.58360	19.62970		0.0000		0.00	0	0	0
Total £ / R Future											36,737.80	2	421,013
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put	310.75540	299.866	15.82	0.4433		0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call	457.55540	403.666	15.82	0.5567		0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put	769.25880	778.039	17.15	0.6853		0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call	247.05880	213.739	17.15	0.3147		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put	275.88560	267.466	16.56	0.3007		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call	960.38560	909.966	16.56	0.6993		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call	848.75570	803.189	16.68	0.6127		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put	438.15570	434.289	16.68	0.3873		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put	3,084.45620	3,117.448	19.62	0.9380		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call	55.05620	46.348	19.62	0.0620		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put	1,772.85850	1,795.463	18.33	0.8130		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call	183.45850	164.363	18.33	0.1870		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put	994.24620	1,004.036	17.29	0.6371		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call	404.84620	372.936	17.29	0.3629		0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call	348.70570	319.526	17.46	0.3224		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put	1,128.10570	1,140.626	17.46	0.6776		0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put	1,928.13440	1,952.583	18.53	0.8354		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call	158.73440	141.483	18.53	0.1646		0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call	684.12330	641.366	16.70	0.5346		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			573.52330	572.466	16.70	0.4654	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			679.03030	636.382	16.70	0.5320	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			578.43030	577.482	16.70	0.4680	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			689.24170	646.380	16.70	0.5372	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			568.64170	567.480	16.70	0.4628	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			498.33740	497.057	16.77	0.4054	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			854.53740	811.257	16.77	0.5946	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			922.87440	890.051	16.95	0.5274	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			858.87440	869.051	16.95	0.4726	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			918.12330	885.393	16.95	0.5256	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			864.12330	874.393	16.95	0.4744	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			927.64340	894.732	16.94	0.5292	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			853.64340	863.732	16.94	0.4708	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,232.60130	1,188.105	17.19	0.5493	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,050.40130	1,049.105	17.19	0.4507	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,227.87780	1,183.437	17.19	0.5478	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,055.67780	1,054.437	17.19	0.4522	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,237.34570	1,192.781	17.19	0.5507	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,045.14570	1,043.781	17.19	0.4493	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,101.70830	1,053.237	17.83	0.4528	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,773.30830	1,772.037	17.83	0.5472	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,108.76080	1,060.130	17.81	0.4550	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,760.36080	1,758.930	17.81	0.5450	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,105.22930	1,056.678	17.82	0.4539	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,766.82930	1,765.478	17.82	0.5461	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,371.17710	1,308.663	18.54	0.4720	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,041.47710	2,025.063	18.54	0.5280	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,367.65330	1,305.150	18.55	0.4710	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,047.95330	2,031.550	18.55	0.5290	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,374.70100	1,312.175	18.54	0.4729	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,035.00100	2,018.575	18.54	0.5271	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												36,737.80	2	427,513
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12947		0.12951			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13188		0.13191			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13451		0.13457			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13709		0.13715			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14012		0.14359			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,167.44860	1,154.624	22.59	0.7684	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			216.74860	207.324	22.59	0.2316	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			572.44260	554.586	22.60	0.5079	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			621.74260	607.286	22.60	0.4921	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,997.34130	1,990.754	22.57	0.9345	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			46.64130	43.454	22.57	0.0655	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			818.10000	799.676	19.26	0.5690	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			626.70000	612.176	19.26	0.4310	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			467.08070	449.269	20.88	0.3680	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,275.68070	1,261.769	20.88	0.6320	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,378.01200	1,363.954	16.82	0.8057	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			186.61200	176.453	16.82	0.1943	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,320.83000	1,311.054	21.47	0.5489	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,805.91810	1,792.938	20.22	0.7708	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			348.81810	341.438	20.22	0.2292	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,205.96390	1,190.851	20.84	0.6101	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			748.86390	739.351	20.84	0.3899	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			777.93000	762.554	21.47	0.4511	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,086.65610	2,073.165	19.58	0.7829	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			371.55610	364.665	19.58	0.2171	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,484.44720	1,469.182	20.42	0.6417	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			769.34720	760.682	20.42	0.3583	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,040.14750	1,024.551	21.26	0.5023	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,325.04750	1,316.051	21.26	0.4977	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,540.86350	1,323.136	21.19	0.5484	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,182.26350	1,311.236	21.19	0.4516	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,184.91550	987.403	22.18	0.4397	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,826.31550	1,975.503	22.18	0.5603	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,025.76450	1,782.884	20.19	0.6720	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			667.16450	770.984	20.19	0.3280	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/12/2018	Foreign Exchange Future			16.26880		16.30670			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.30110		16.35370			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.37730		16.41940			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.50700		16.54790			0.0000	49,521.00	3	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.56870		16.60950			0.0000	4,291,293.30	259	123,400
€ / R	On	29/03/2019	Foreign Exchange Future			16.55810		16.59960			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.88110		16.92270			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.10470		17.14680			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.22570		17.26770			0.0000	0.00	0	9,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.55610		17.60010			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.86530		17.90410			0.0000	0.00	0	0
Total € / R Future												4,340,814.30	262	162,435
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			30.95780	11.119	21.37	0.0777	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			507.65780	449.919	21.37	0.9223	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			49.92890	37.580	13.40	0.1553	0.00	0	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			553.62890	488.680	13.40	0.8447	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			263.87470	256.928	14.78	0.4493	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			383.27470	334.228	14.78	0.5507	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			158.80900	151.850	14.76	0.2328	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			936.70900	888.850	14.76	0.7672	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,089.25680	3,120.772	20.93	0.9440	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			48.75680	39.472	20.93	0.0560	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			262.69990	259.515	15.27	0.3091	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			872.19990	828.215	15.27	0.6909	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,151.77050	1,106.037	14.81	0.8040	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			142.27050	137.337	14.81	0.1960	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			787.08940	743.861	15.46	0.6480	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			317.58940	315.161	15.46	0.3520	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			781.24930	738.087	15.47	0.6449	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			321.74930	319.387	15.47	0.3551	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			792.95840	749.669	15.44	0.6511	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			313.45840	310.969	15.44	0.3489	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			311.27270	282.535	17.47	0.3176	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,031.77270	1,043.834	17.47	0.6824	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			433.09980	433.965	15.80	0.4145	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			712.69980	672.065	15.80	0.5855	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			757.36940	766.267	16.54	0.4727	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			815.78990	783.175	16.55	0.5253	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			763.08990	772.075	16.55	0.4747	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			811.53100	779.003	16.56	0.5233	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			768.83100	777.903	16.56	0.4767	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			820.06940	787.367	16.54	0.5273	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			397.48530	401.109	15.54	0.2813	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,514.28530	1,475.809	15.54	0.7187	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,843.23730	2,869.449	20.07	0.7803	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			340.03730	324.149	20.07	0.2197	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,382.75830	1,345.262	15.68	0.6816	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			475.95830	480.562	15.68	0.3184	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			997.88910	966.537	16.69	0.5433	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			861.08910	871.837	16.69	0.4567	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,343.30950	1,358.740	17.58	0.5528	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			827.79760	801.290	17.59	0.4458	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,350.09760	1,365.590	17.59	0.5542	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			834.24090	807.609	17.57	0.4486	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,336.54090	1,351.909	17.57	0.5514	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,941.59740	1,962.232	18.61	0.6545	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			609.29740	587.932	18.61	0.3455	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			831.00950	804.440	17.58	0.4472	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,929.89680	1,892.171	15.62	0.7309	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			479.79680	486.071	15.62	0.2691	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,505.37170	3,533.298	20.45	0.7551	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,462.24780	1,478.630	17.60	0.5234	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,934.63060	3,888.775	15.89	0.9492	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			64.53060	62.674	15.89	0.0508	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			485.47170	469.398	20.45	0.2449	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,048.96960	1,021.402	17.61	0.4754	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,468.86960	1,485.302	17.61	0.5246	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,045.60350	1,018.093	17.62	0.4742	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,475.50350	1,491.993	17.62	0.5258	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,052.34780	1,024.730	17.60	0.4766	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,229.80950	1,173.018	17.99	0.4749	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,785.70950	1,767.718	17.99	0.5251	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,226.59040	1,169.808	18.00	0.4739	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,792.49040	1,774.508	18.00	0.5261	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,233.03870	1,176.246	17.98	0.4759	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,778.93870	1,760.946	17.98	0.5241	0.00	0	0
Total € / R Option												0.00	0	230,700
Total € / R												4,340,814.30	262	393,135
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.42520		10.47040			0.0000	0.00	0	5,738
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.55530		10.60070			0.0000	0.00	0	15,746
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.69820		10.74460			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.83600		10.88360			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.99550		11.04210			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	21,884
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			340.29940	307.790	13.56	0.5448	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			239.89940	252.590	13.56	0.4552	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			350.87930	317.704	13.54	0.5562	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			230.47930	242.504	13.54	0.4438	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			345.56120	312.718	13.55	0.5505	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			235.16120	247.518	13.55	0.4495	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			268.70400	251.823	14.86	0.3581	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			688.00400	716.524	14.86	0.6419	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			274.36580	257.149	14.81	0.3642	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			673.66580	701.849	14.81	0.6358	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			271.52040	254.472	14.84	0.3612	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			680.82040	709.172	14.84	0.6388	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			524.72190	492.679	14.04	0.5083	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			530.12190	544.479	14.04	0.4917	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			520.59790	488.728	14.06	0.5053	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			535.99790	550.528	14.06	0.4947	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			516.50810	484.811	14.07	0.5023	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			541.90810	556.611	14.07	0.4977	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			630.60120	640.113	14.12	0.4888	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			610.16480	572.238	14.14	0.5087	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	13/12/2019	Foreign Exchange Option	10.91	Put			636.56480	646.238	14.14	0.4913	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			618.37600	580.015	14.11	0.5138	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			624.77600	634.015	14.11	0.4862	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			691.40600	702.501	14.28	0.5140	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			575.00600	538.501	14.28	0.4860	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			614.20120	576.113	14.12	0.5112	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			744.50070	695.339	14.84	0.5189	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			762.40070	759.839	14.84	0.4811	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			740.54430	691.445	14.85	0.5168	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			768.44430	765.945	14.85	0.4832	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			748.47370	699.259	14.82	0.5210	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			756.37370	753.759	14.82	0.4790	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	22,884
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.80210		10.93040			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.93990		11.06870			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.08950		11.08710			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.10660		11.23460			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.25110		11.37890			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	750
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			427.43560	345.928	14.47	0.5514	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			227.03560	273.828	14.47	0.4486	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			421.89780	341.025	14.48	0.5462	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			231.49780	278.925	14.48	0.4538	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			433.02280	350.883	14.46	0.5565	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			222.62280	268.783	14.46	0.4435	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			594.10620	517.404	14.67	0.5702	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			325.40620	377.504	14.67	0.4298	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			588.81390	512.570	14.68	0.5666	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			330.11390	382.670	14.68	0.4334	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			599.43920	522.278	14.65	0.5738	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			320.73920	372.378	14.65	0.4262	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			474.27960	470.125	15.63	0.4506	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			767.17960	760.625	15.63	0.5494	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			470.89980	466.784	15.65	0.4481	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			773.79980	767.284	15.65	0.5519	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			467.54000	463.468	15.66	0.4457	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			780.44000	773.968	15.66	0.5543	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			580.59410	512.645	15.81	0.4343	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			885.99410	946.045	15.81	0.5657	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			577.18100	509.531	15.82	0.4323	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			892.58100	952.931	15.82	0.5677	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			584.02760	515.783	15.79	0.4364	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	13/12/2019	Foreign Exchange Option	11.53	Put			879.42760	939.183	15.79	0.5636	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			709.25160	628.199	16.27	0.4522	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,020.35160	1,067.099	16.27	0.5478	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			705.84050	624.984	16.28	0.4504	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,026.94050	1,073.884	16.28	0.5496	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			712.68020	631.431	16.26	0.4540	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,013.78020	1,060.331	16.26	0.5460	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	750
CF CANDCO	On	18/03/2019	Foreign Exchange Future			177.62000		233.26000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.70390		14.76980			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.99550		15.06280			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.31770		15.38530			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.62750		15.69800			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.91120		16.36860			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			654.29040	594.770	16.22	0.5946	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			354.49040	360.870	16.22	0.4054	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			648.71860	589.324	16.23	0.5912	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			358.91860	365.424	16.23	0.4088	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			659.89540	600.254	16.21	0.5979	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			350.09540	356.354	16.21	0.4021	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			901.40830	844.839	17.02	0.5831	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			568.60830	579.339	17.02	0.4169	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			896.31040	839.860	17.02	0.5808	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			573.51040	584.360	17.02	0.4192	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			906.52920	849.845	17.01	0.5853	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			563.72920	574.345	17.01	0.4147	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			853.92880	806.210	18.40	0.4714	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,158.62880	1,178.510	18.40	0.5286	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			850.40420	802.793	18.41	0.4698	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,165.10420	1,185.093	18.41	0.5302	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			857.46860	809.638	18.38	0.4729	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,152.16860	1,171.938	18.38	0.5271	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,062.79030	1,011.845	18.67	0.4930	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,314.79030	1,334.345	18.67	0.5070	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,059.20000	1,008.361	18.68	0.4917	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,321.20000	1,340.861	18.68	0.5083	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,055.61660	1,004.884	18.69	0.4904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,327.61660	1,347.384	18.69	0.5096	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,327.87370	1,058.284	19.22	0.4606	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,589.27370	1,777.084	19.22	0.5394	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,324.41350	1,055.238	19.23	0.4595	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,595.81350	1,784.038	19.23	0.5405	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,331.34470	1,061.348	19.21	0.4616	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,582.74470	1,770.148	19.21	0.5384	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09570		2.11160			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11780		2.13310			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			717.85680	621.378	15.47	0.5047	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			601.85680	664.378	15.47	0.4953	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			821.57350	715.637	15.33	0.5544	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			505.57350	558.637	15.33	0.4456	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			768.47980	667.246	15.40	0.5294	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			552.47980	610.246	15.40	0.4706	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,851.81410	1,723.782	15.18	0.7541	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			320.81410	345.782	15.18	0.2459	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,778.42870	1,650.735	15.14	0.7394	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			347.42870	372.735	15.14	0.2606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,926.69780	1,798.314	15.22	0.7684	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			295.69780	320.314	15.22	0.2316	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23080		2.23680			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27390		2.27970			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32080		2.32670			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.36150		2.45610			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50360		2.50700			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			831.14370	843.077	15.45	0.5522	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			680.56230	629.303	15.23	0.4934	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			712.56230	721.304	15.23	0.5066	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			637.91910	588.410	15.33	0.4703	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			769.91910	780.410	15.33	0.5297	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			599.14370	551.077	15.45	0.4478	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			414.30760	412.200	14.60	0.2741	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	2.16	Call			1,643.88890	1,586.359	14.66	0.7099	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			446.88890	447.359	14.66	0.2901	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,780.35630	1,719.976	14.58	0.7412	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			383.35630	380.976	14.58	0.2588	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,711.30760	1,651.200	14.60	0.7259	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,011.89150	966.446	16.31	0.4333	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,744.89150	1,758.446	16.31	0.5667	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,079.54150	1,033.206	16.17	0.4560	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,612.54150	1,625.206	16.17	0.5440	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,045.16950	999.276	16.24	0.4446	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,678.16950	1,691.276	16.24	0.5554	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,330.56990	919.138	17.14	0.3658	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,169.56990	2,704.138	17.14	0.6342	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,298.74270	895.401	17.21	0.3580	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,237.74270	2,780.401	17.21	0.6420	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,363.24970	943.580	17.07	0.3738	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,102.24970	2,628.580	17.07	0.6262	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,602.05110	1,526.064	17.73	0.4556	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,632.05110	2,590.064	17.73	0.5444	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,570.92450	1,495.128	17.79	0.4483	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,700.92450	2,659.128	17.79	0.5517	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,633.87140	1,557.720	17.67	0.4629	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,563.87140	2,521.720	17.67	0.5371	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.85220		1.87120			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87590		1.89450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,113.13220	967.479	16.82	0.6739	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			301.13220	345.479	16.82	0.3261	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,049.19610	908.361	16.93	0.6488	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			337.19610	386.361	16.93	0.3512	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,179.62010	1,029.324	16.70	0.6988	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			267.62010	307.324	16.70	0.3012	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,698.48190	1,555.106	16.86	0.7259	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			353.48190	396.106	16.86	0.2741	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,629.60050	1,489.890	16.92	0.7092	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			384.60050	430.890	16.92	0.2908	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,769.09320	1,622.176	16.81	0.7423	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			324.09320	363.176	16.81	0.2577	0.00	0	0
Total HK\$/R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13860		0.14070			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13890		0.14020			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13890		0.13930			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13810		0.13920			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13740		0.13910			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67320		1.70350			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69790		1.72840			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.93290		9.93000			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.05830		10.05340			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.19470		10.18870			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.32520		10.70740			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.87210		10.85160			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			115.68300	106.410	13.30	0.2597	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			519.59630	513.362	13.27	0.7509	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			109.59630	100.462	13.27	0.2491	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			512.61100	506.306	13.28	0.7456	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			112.61100	103.406	13.28	0.2544	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			505.68300	499.310	13.30	0.7403	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			462.56300	459.855	13.90	0.5758	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			329.16300	321.555	13.90	0.4242	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			457.57120	454.854	13.92	0.5717	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			334.17120	326.554	13.92	0.4283	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			467.59680	464.896	13.89	0.5799	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			324.19680	316.596	13.89	0.4201	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			683.41350	678.160	14.11	0.6343	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			344.71350	333.460	14.11	0.3657	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			678.01880	672.737	14.12	0.6311	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			349.31880	338.037	14.12	0.3689	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			688.83920	683.614	14.09	0.6376	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			340.13920	328.914	14.09	0.3624	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			826.73380	596.597	14.88	0.5230	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			469.33380	621.397	14.88	0.4770	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			821.72180	592.586	14.90	0.5204	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			474.32180	627.386	14.90	0.4796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			831.77330	600.704	14.87	0.5256	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			464.37330	615.504	14.87	0.4744	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			944.00380	933.375	15.66	0.6087	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			612.40380	581.275	15.66	0.3913	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			939.28720	928.528	15.67	0.6065	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			617.68720	586.428	15.67	0.3935	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			948.74770	938.245	15.65	0.6108	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			607.14770	576.145	15.65	0.3892	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34220		1.35060			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34860		1.35700			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			106.00000	22.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			6.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	78.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			206.00000	122.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			370.00000	286.000		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			270.00000	186.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			470.00000	386.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27030		1.26100			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27560		1.26640			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28130		1.27220			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28640		1.27770			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29180		1.28320			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14580		1.13760			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15460		1.14640			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16410		1.15610			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17320		1.16520			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.17840		1.17040			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	582
Total QUANTO € / \$												0.00	0	582
SGD / R	On	18/03/2019	Foreign Exchange Future			10.57070		10.62590			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.71490		10.77060			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			477.71420	433.023	14.67	0.6328	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			191.81420	202.323	14.67	0.3672	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			471.75100	427.274	14.69	0.6277	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			195.85100	206.574	14.69	0.3723	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			483.72720	438.823	14.66	0.6379	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			187.82720	198.123	14.66	0.3621	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			908.39810	860.764	14.45	0.7657	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			147.79810	155.864	14.45	0.2343	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			923.29960	875.394	14.45	0.7718	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			142.69960	150.494	14.45	0.2282	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			915.83180	868.061	14.45	0.7687	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			145.23180	153.161	14.45	0.2313	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.57480		2.56890			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.48450		2.48290			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			49.59840	47.708	20.58	0.3009	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			210.69840	202.908	20.58	0.6991	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			47.15060	45.372	20.64	0.2892	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			218.25060	210.572	20.64	0.7108	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			52.15320	50.153	20.51	0.3129	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			203.25320	195.353	20.51	0.6871	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.21270	3.546	24.32	0.0237	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,051.31270	1,049.046	24.32	0.9763	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.03830	3.393	24.32	0.0228	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,061.13830	1,058.893	24.32	0.9772	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.39420	3.706	24.32	0.0246	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,041.49420	1,039.206	24.32	0.9754	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									472 377 284.60	32,647	1,353,707
Total Options									14 664 788.89	68,238	5,741,983
Grand Total:									487,042,073.49	100,885	7,095,690