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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2018

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			14.12430		14.30740			0.0000	0.00	0	1,175
\$ / R On 21/12/2018 Foreign Exchange Future			14.12430		14.30740			0.0000	0.00	0	160
\$ / R On 28/12/2018 Foreign Exchange Future			14.12870		14.31420			0.0000	0.00	0	285
\$ / R On 31/12/2018 Foreign Exchange Future			14.13190		14.31710			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.13410		14.32130			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.13640		14.32330			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.14550		14.33160			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.16380		14.34810			0.0000	2,464,501.20	174	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.16610		14.35010			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.17060		14.35430			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.17750		14.36050			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.18490		14.36780			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.19340		14.37660			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.19510		14.37840			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.21720		14.40130			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.22060		14.40480			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.23770		14.42260			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.24290		14.42790			0.0000	1,253,375.20	88	5,120
\$ / R On 04/03/2019 Foreign Exchange Future			14.24970		14.43510			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.25150		14.43690			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.26180		14.44760			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			14.27380		14.46020			0.0000	159,752,369.60	11,192	473,468
\$ / R	On	27/03/2019	Foreign Exchange Future			14.29000		14.47650			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.29370		14.48020			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.30110		14.48750			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.30670		14.49300			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.34560		14.53140			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.35310		14.53870			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.41060		14.59540			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.41620		14.60090			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.41800		14.60280			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.43660		14.62100			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.44770		14.63200			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.46240		14.64700			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.46790		14.65260			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.47160		14.65640			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.52310		14.70880			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.52500		14.71070			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.54700		14.73320			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.57830		14.76500			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.58380		14.77060			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.58750		14.77440			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.58930		14.77630			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.60960		14.79690			0.0000	0.00	0	14,244
\$ / R	On	30/09/2019	Foreign Exchange Future			14.63580		14.82340			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.63960		14.82730			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.69500		14.88260			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.75040		14.93790			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.75620		14.94370			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.76000		14.94750			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.77720		14.96470			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.81320		15.00100			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.81740		15.00520			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.87870		15.06590			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.94420		15.13080			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.97380		15.16010			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.00970		15.19570			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.06670		15.25220			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.13850		15.32340			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.15970		15.34430			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.25680		15.44060			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.35820		15.54110			0.0000	0.00	0	0
Total \$ / R Future												163,470,246.00	11,454	725,902
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			412.51890	241.867	29.95	0.8483	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			5.11890	17.567	29.95	0.1517	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			336.97580	175.951	28.98	0.7532	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			9.57580	31.651	28.98	0.2468	0.00	0	18,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			992.99340	1,175.746	46.38	0.9995	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			0.39340	0.047	46.38	0.0005	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			3.81610	0.689	41.34	0.0070	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			596.41610	776.389	41.34	0.9930	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			88.66220	29.882	31.11	0.2263	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			81.26220	205.582	31.11	0.7737	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			0.20270	0.332	33.56	0.0031	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			1,107.60270	924.632	33.56	0.9969	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			456.30530	629.409	30.92	0.9701	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			13.70530	3.709	30.92	0.0299	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			373.34510	541.641	29.76	0.9534	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			20.74510	5.941	29.76	0.0466	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Call			105.78100	40.072	25.12	0.2561	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Put			98.38100	215.772	25.12	0.7439	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			1,007.77300	824.878	32.01	0.9946	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			0.37300	0.578	32.01	0.0054	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			467.03030	294.403	25.37	0.8540	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			9.63030	20.103	25.37	0.1460	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			244.77820	106.627	22.55	0.5444	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			37.37820	82.327	22.55	0.4556	0.00	0	25,000
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			158.60410	261.074	17.26	0.6762	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			162.80410	79.774	17.26	0.3238	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			21.89050	47.929	16.12	0.2039	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			538.99050	379.828	16.12	0.7961	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,318.06120	1,133.172	19.17	0.9922	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.96120	1.272	19.17	0.0078	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			128.13310	213.587	16.17	0.5782	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			225.23310	125.487	16.17	0.4218	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			208.34320	114.675	16.28	0.3947	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			141.24320	232.775	16.28	0.6053	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,263.05380	3,448.200	35.74	0.9996	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.15380	0.100	35.74	0.0004	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,613.13730	2,798.160	28.95	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.23730	0.060	28.95	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			26.24490	10.460	19.07	0.0516	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			669.14490	838.560	19.07	0.9484	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			1.14760	1.469	19.56	0.0081	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,422.44760	1,235.569	19.56	0.9919	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			47.88740	94.196	15.75	0.3168	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			441.18740	300.596	15.75	0.6832	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			208.73210	318.591	16.78	0.6641	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			182.03210	104.991	16.78	0.3359	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			760.42080	585.161	15.29	0.9090	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			7.12080	18.761	15.29	0.0910	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			429.41760	568.450	17.93	0.7985	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			111.01760	63.950	17.93	0.2015	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			121.40150	194.207	16.07	0.4731	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			333.00150	219.707	16.07	0.5269	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			16.76240	34.727	14.95	0.1393	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			708.36240	540.227	14.95	0.8607	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			564.60870	427.760	16.23	0.6962	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			76.50870	123.960	16.23	0.3038	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			116.46480	177.692	16.44	0.3888	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			464.56480	341.492	16.44	0.6112	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			189.63620	271.602	16.79	0.5070	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			347.73620	245.402	16.79	0.4930	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			351.97340	466.042	17.80	0.6627	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			222.07340	152.142	17.80	0.3373	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			2.22600	3.911	18.26	0.0147	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,696.52600	1,514.511	18.26	0.9853	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			244.15950	333.472	17.03	0.5350	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			344.65950	250.972	17.03	0.4650	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			158.68300	225.322	16.78	0.4030	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			506.48300	390.222	16.78	0.5970	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			6.60080	13.069	15.83	0.0414	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,433.20080	1,256.469	15.83	0.9586	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			677.82930	812.434	18.96	0.7588	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			174.42930	125.834	18.96	0.2412	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			880.28020	1,025.585	19.61	0.8196	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			128.68020	90.685	19.61	0.1804	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			430.18670	329.527	17.08	0.5093	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			251.78670	334.427	17.08	0.4907	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			343.40390	444.228	17.58	0.5731	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,593.33220	1,412.630	15.77	0.9746	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,386.78280	1,211.335	15.80	0.9505	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			8.38280	16.235	15.80	0.0495	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			341.80390	259.328	17.58	0.4269	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,172.50910	1,330.398	20.46	0.8829	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			80.90910	55.498	20.46	0.1171	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			404.05830	308.537	17.22	0.4857	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			275.65830	363.437	17.22	0.5143	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			4.93220	7.530	15.77	0.0254	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			878.55630	1,017.503	19.35	0.7754	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			179.85630	134.703	19.35	0.2246	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			370.01360	466.530	17.54	0.5377	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			424.81360	337.130	17.54	0.4623	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			260.09260	334.636	16.95	0.4213	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			612.69260	502.336	16.95	0.5787	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			500.07220	606.121	17.95	0.5807	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			407.97220	329.021	17.95	0.4193	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			21.04120	27.677	15.80	0.0626	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		1,618.94120	1,440.577	15.80	0.9374	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,455.44320	1,285.493	15.84	0.9102	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		27.54320	42.593	15.84	0.0898	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,340.35760	1,493.015	20.46	0.8376	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		138.25760	105.915	20.46	0.1624	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		529.54920	430.726	17.33	0.5126	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		351.64920	437.826	17.33	0.4874	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,039.01370	1,179.950	19.66	0.7763	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		196.91370	152.850	19.66	0.2237	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		555.25720	453.337	17.25	0.5310	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		327.35720	410.437	17.25	0.4690	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		406.02650	499.020	17.51	0.5159	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		501.12650	408.720	17.51	0.4841	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		435.85130	532.512	17.65	0.5318	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		482.75130	394.012	17.65	0.4682	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		960.24910	1,093.941	19.32	0.7303	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		257.84910	205.741	19.32	0.2697	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		747.75800	629.152	16.88	0.6275	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		240.15800	307.352	16.88	0.3725	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		243.27000	195.492	19.67	0.2484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,103.07000	1,241.691	19.67	0.7516	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		241.21760	193.790	19.69	0.2465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,111.01760	1,249.991	19.69	0.7535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		245.34060	197.208	19.65	0.2502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,095.14060	1,233.408	19.65	0.7498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		709.77100	597.141	17.10	0.5907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		299.57100	373.341	17.10	0.4093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,667.42450	2,483.060	18.91	0.9815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		7.22450	9.260	18.91	0.0185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,410.95810	2,227.530	18.16	0.9728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		10.75810	13.730	18.16	0.0272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		112.27540	148.948	16.29	0.2179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,122.47540	972.748	16.29	0.7821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,964.71210	2,779.658	19.76	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		4.51210	5.858	19.76	0.0118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,130.76880	3,944.536	22.59	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.56880	0.736	22.59	0.0016	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,726.78660	2,542.252	19.08	0.9831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		6.58660	8.452	19.08	0.0169	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		515.03380	616.124	17.88	0.5471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		495.23380	409.924	17.88	0.4529	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,731.11270	1,552.943	16.17	0.9256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		30.91270	39.143	16.17	0.0744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		897.91070	768.097	16.65	0.6900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		187.71070	244.297	16.65	0.3100	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		830.02950	954.516	18.90	0.6760	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			330.22950	268.317	18.90	0.3240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,009.16430	1,143.367	19.41	0.7284	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			269.36430	217.167	19.41	0.2716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,114.56260	965.317	16.30	0.7793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			114.36260	151.517	16.30	0.2207	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,207.74320	1,350.761	19.95	0.7747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			217.94320	174.561	19.95	0.2253	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			416.97250	505.698	17.50	0.4912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			577.17250	479.498	17.50	0.5088	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,281.84650	1,427.677	20.14	0.7895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			202.04650	161.477	20.14	0.2105	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,010.22210	1,829.220	17.00	0.9507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			20.02210	25.420	17.00	0.0493	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			825.22410	701.691	16.82	0.6539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			225.02410	287.891	16.82	0.3461	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,971.46350	1,790.785	16.88	0.9478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			21.26350	26.985	16.88	0.0522	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			799.85320	678.618	16.88	0.6406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			239.65320	304.818	16.88	0.3594	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			986.12710	1,119.170	19.35	0.7222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			276.32710	222.970	19.35	0.2778	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,675.89100	2,849.277	23.00	0.9362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			56.09100	43.077	23.00	0.0638	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			512.18210	424.526	17.80	0.4650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			491.98210	590.726	17.80	0.5350	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,504.33320	1,336.354	16.01	0.8892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			44.13320	62.554	16.01	0.1108	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,598.26430	1,423.937	15.94	0.9074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			38.06430	50.137	15.94	0.0926	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			738.91440	623.417	17.03	0.6073	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			278.71440	349.617	17.03	0.3927	0.00	0	30,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			586.99050	487.861	17.46	0.5152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			406.79050	494.061	17.46	0.4848	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			474.94510	392.337	17.99	0.4381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			544.74510	648.537	17.99	0.5619	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,215.91390	1,359.252	19.97	0.7764	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			216.11390	173.052	19.97	0.2236	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,685.44790	2,858.931	23.01	0.9367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			55.64790	42.731	23.01	0.0633	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			371.87270	303.732	18.60	0.3584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			731.67270	849.932	18.60	0.6416	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,580.88250	1,734.991	20.83	0.8392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			151.08250	118.791	20.83	0.1608	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,080.26120	3,257.141	23.76	0.9533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			40.46120	30.941	23.76	0.0467	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			553.21950	459.158	17.61	0.4929	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			443.01950	535.358	17.61	0.5071	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,382.54330	1,531.851	20.40	0.8078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			182.74330	145.651	20.40	0.1922	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,222.58990	2,390.269	22.12	0.9078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			82.78990	64.069	22.12	0.0922	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			463.14140	382.125	18.05	0.4293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			562.94140	668.325	18.05	0.5707	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,792.77860	1,952.292	21.27	0.8668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			122.97860	96.092	21.27	0.1332	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,579.40930	1,406.254	15.96	0.9039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			39.20930	52.454	15.96	0.0961	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			487.02450	402.803	17.93	0.4470	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			526.82450	629.003	17.93	0.5530	0.00	0	15,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,677.27450	1,833.950	21.03	0.8525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			137.47450	107.750	21.03	0.1475	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,398.00490	1,234.210	16.08	0.8646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			57.80490	80.410	16.08	0.1354	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,511.16010	1,663.767	20.69	0.8288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			161.36010	127.567	20.69	0.1712	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,194.90870	1,040.981	16.23	0.8066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			94.70870	127.181	16.23	0.1934	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,286.29540	1,127.595	16.16	0.8346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			76.09540	103.795	16.16	0.1654	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,019.28210	2,183.513	21.72	0.8906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			99.48210	77.313	21.72	0.1094	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			933.42500	799.707	16.58	0.7061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			173.22500	225.907	16.58	0.2939	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			368.73390	301.053	18.63	0.3558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			738.53390	857.253	18.63	0.6442	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			947.85250	812.602	16.55	0.7125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			167.65250	218.802	16.55	0.2875	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			397.93930	326.016	18.44	0.3792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			677.73930	792.216	18.44	0.6208	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			365.62120	298.400	18.65	0.3533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			745.42120	864.599	18.65	0.6467	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			870.97900	743.449	16.71	0.6769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			200.77900	259.649	16.71	0.3231	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,618.63290	2,791.421	22.89	0.9333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			58.83290	45.221	22.89	0.0667	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,695.00880	2,868.588	23.03	0.9372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			55.20880	42.389	23.03	0.0628	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,819.64550	2,994.405	23.27	0.9430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			49.84550	38.205	23.27	0.0570	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			715.53060	602.327	17.09	0.5940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			295.33060	368.527	17.09	0.4060	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,567.72590	3,747.525	24.67	0.9673	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	18.00	Call			27.92590	21.325	24.67	0.0327	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,960.89930	4,142.317	25.40	0.9751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			21.09930	16.117	25.40	0.0249	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			288.30890	232.998	19.24	0.2882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			948.10890	1,079.198	19.24	0.7118	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			271.66420	219.084	19.39	0.2737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,001.46420	1,135.284	19.39	0.7263	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,571.03300	2,743.301	22.80	0.9307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			61.23300	47.101	22.80	0.0693	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,561.52520	2,733.687	22.78	0.9301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			61.72520	47.487	22.78	0.0699	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			285.87560	230.955	19.26	0.2861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			955.67560	1,087.155	19.26	0.7139	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			919.12350	786.955	16.61	0.6997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			178.92350	233.155	16.61	0.3003	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,203.97260	2,371.364	22.09	0.9064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			84.17260	65.164	22.09	0.0936	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			308.55010	250.021	19.07	0.3057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			888.35010	1,016.221	19.07	0.6943	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,887.00340	3,062.349	23.40	0.9459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			47.20340	36.149	23.40	0.0541	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,044.63140	899.862	16.35	0.7532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			134.43140	176.062	16.35	0.2468	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,459.66880	1,293.384	16.04	0.8793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			49.46880	69.584	16.04	0.1207	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,946.22960	2,109.049	21.58	0.8835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			106.42960	82.849	21.58	0.1165	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,248.75490	1,393.356	20.06	0.7831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			208.95490	167.156	20.06	0.2169	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,371.89050	1,209.218	16.10	0.8579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			61.69050	85.418	16.10	0.1421	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,083.19590	935.910	16.32	0.7679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			122.99590	162.110	16.32	0.2321	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,006.80410	865.595	16.43	0.7378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			146.60410	191.795	16.43	0.2622	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			429.36660	352.997	18.24	0.4037	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			619.16660	729.197	18.24	0.5963	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			293.23920	237.139	19.20	0.2925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			933.03920	1,063.339	19.20	0.7075	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,219.53080	1,064.260	16.22	0.8144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			89.33080	120.460	16.22	0.1856	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,265.26870	1,410.491	20.10	0.7863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			205.46870	164.291	20.10	0.2137	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,528.51990	1,681.511	20.72	0.8315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			158.71990	125.311	20.72	0.1685	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			851.72450	977.500	18.97	0.6829	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			321.92450	261.300	18.97	0.3171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			627.61810	523.502	17.32	0.5412	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			367.41810	449.702	17.32	0.4588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,659.66060	1,815.874	20.99	0.8502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			139.86060	109.674	20.99	0.1498	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			507.78550	420.832	17.82	0.4620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			497.58550	597.032	17.82	0.5380	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			375.03750	306.432	18.58	0.3609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			724.83750	842.632	18.58	0.6391	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			859.00380	985.206	18.99	0.6852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			319.20380	259.006	18.99	0.3148	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,162.44670	1,010.353	16.26	0.7959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			102.24670	136.553	16.26	0.2041	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			521.07450	432.007	17.76	0.4712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			480.87450	578.207	17.76	0.5288	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,693.01080	1,515.332	16.06	0.9213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			32.81080	41.532	16.06	0.0787	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,024.62160	1,159.588	19.46	0.7324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			264.82160	213.388	19.46	0.2676	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			831.65410	707.549	16.80	0.6572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			221.45410	283.749	16.80	0.3428	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			192.13470	153.343	20.27	0.2011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,331.93470	1,479.543	20.27	0.7989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,167.14220	1,308.514	19.84	0.7661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			227.34220	182.315	19.84	0.2339	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			718.02860	835.356	18.56	0.6365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			378.22860	309.156	18.56	0.3635	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			391.77020	476.848	17.40	0.4751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			601.97020	500.648	17.40	0.5249	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			991.88300	852.136	16.46	0.7316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			151.68300	198.335	16.46	0.2684	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			503.36970	603.365	17.84	0.5410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			503.56970	417.165	17.84	0.4590	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,047.95820	1,184.045	19.52	0.7383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			258.15820	207.845	19.52	0.2617	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			46.12060	35.307	23.45	0.0529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,915.92060	3,091.507	23.45	0.9471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,196.00120	5,380.170	25.67	0.9930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			6.20120	3.970	25.67	0.0070	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			845.30300	723.692	16.90	0.6467	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			248.80300	313.692	16.90	0.3533	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			15.92040	20.179	17.51	0.0376	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,282.42040	2,100.179	17.51	0.9624	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			772.70150	657.720	17.08	0.6087	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			296.20150	367.720	17.08	0.3913	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			521.74990	436.110	17.97	0.4562	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			545.24990	646.110	17.97	0.5438	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			670.91280	566.778	17.44	0.5468	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			390.71280	473.078	17.44	0.4532	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,503.74730	1,653.190	20.66	0.8069	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			193.94730	156.890	20.66	0.1931	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			654.18580	763.102	18.35	0.5880	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			464.38580	386.802	18.35	0.4120	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			645.47510	543.987	17.52	0.5316	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			415.27510	500.287	17.52	0.4684	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,205.94940	1,345.110	19.92	0.7522	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			256.14940	208.810	19.92	0.2478	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			55.68420	74.281	16.06	0.1209	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,535.88420	1,367.981	16.06	0.8791	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			63.07900	85.727	16.07	0.1335	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,500.57900	1,336.827	16.07	0.8665	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			223.00370	280.956	16.77	0.3176	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			956.00370	827.656	16.77	0.6824	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			480.13730	570.327	17.73	0.4934	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			623.13730	527.027	17.73	0.5066	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			945.57850	1,064.416	19.02	0.6418	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			436.97850	370.016	19.02	0.3582	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			757.61000	654.773	17.55	0.5482	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			468.91000	551.673	17.55	0.4518	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,379.81580	1,516.995	20.08	0.7372	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			308.51580	260.095	20.08	0.2628	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			782.91500	677.696	17.47	0.5614	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			444.21500	524.596	17.47	0.4386	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,668.00970	1,812.784	20.69	0.7854	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			246.70970	205.884	20.69	0.2146	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			813.19240	923.606	18.61	0.5956	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			511.89240	436.706	18.61	0.4044	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			74.20830	90.940	15.99	0.1268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,692.90830	1,524.040	15.99	0.8732	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,622.09800	1,457.738	16.06	0.8585	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			83.39800	104.638	16.06	0.1415	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			179.24330	222.287	16.46	0.2495	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,227.94330	1,085.387	16.46	0.7505	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			883.90080	777.831	17.51	0.5731	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			488.50080	567.231	17.51	0.4269	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,842.65290	1,984.607	20.78	0.7737	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			288.05290	245.207	20.78	0.2263	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			858.67460	754.769	17.58	0.5612	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			513.27460	594.169	17.58	0.4388	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,546.95290	1,682.918	20.25	0.7284	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			352.35290	303.518	20.25	0.2716	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			132.88820	164.228	16.25	0.1829	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			1,588.28820	1,434.828	16.25	0.8171	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,704.59640	1,544.219	16.13	0.8436	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			109.19640	133.619	16.13	0.1564	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			965.05220	1,076.733	18.85	0.6028	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			550.45220	477.333	18.85	0.3972	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			26.30740	36.312	16.25	0.0523	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,487.20740	2,312.512	16.25	0.9477	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			656.51160	748.433	17.98	0.4966	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			749.31160	656.433	17.98	0.5034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,935.59310	3,751.935	18.51	0.9917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.59310	5.335	18.51	0.0083	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,378.00870	2,205.447	16.04	0.9338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			37.00870	48.847	16.04	0.0662	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			710.11350	803.682	18.12	0.5061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			588.23890	672.447	17.76	0.4582	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			330.40850	284.202	20.62	0.2472	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			844.53090	744.756	17.78	0.5395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			593.53090	678.156	17.78	0.4605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			839.85090	740.492	17.79	0.5373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			598.85090	683.892	17.79	0.4627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			849.23890	749.047	17.76	0.5418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			418.93800	363.977	19.91	0.3057	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			927.84010	820.859	17.51	0.5779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			506.84010	584.259	17.51	0.4221	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,636.11780	1,771.735	20.35	0.7278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			367.11780	318.335	20.35	0.2722	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,799.40850	1,937.602	20.62	0.7528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			414.08530	482.835	17.20	0.3759	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,330.55460	1,456.201	19.66	0.6738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			451.55460	392.801	19.66	0.3262	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			996.39180	883.792	17.31	0.6078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			445.39180	517.192	17.31	0.3922	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,437.93800	1,567.377	19.91	0.6943	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			562.32650	490.464	18.97	0.3920	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			722.37090	634.336	18.23	0.4792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			751.37090	847.736	18.23	0.5208	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,196.83530	1,317.110	19.35	0.6456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			497.83530	433.710	19.35	0.3544	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,035.08530	919.435	17.20	0.6241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			120.10870	146.406	16.18	0.1619	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			730.45190	641.643	18.20	0.4834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			739.45190	835.043	18.20	0.5166	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,470.37350	3,637.321	23.65	0.8932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			131.37350	113.921	23.65	0.1068	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,041.32650	1,153.864	18.97	0.6080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,046.37200	929.850	17.17	0.6288	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			620.36030	707.062	17.86	0.4715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			821.36030	723.662	17.86	0.5285	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,725.68210	1,862.500	20.50	0.7418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			346.68210	299.100	20.50	0.2582	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,741.10870	1,583.006	16.18	0.8381	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			439.59040	382.221	19.75	0.3187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,104.36780	983.471	17.01	0.6522	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			363.36780	426.871	17.01	0.3478	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,422.43350	1,551.345	19.87	0.6915	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			423.43350	367.945	19.87	0.3085	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			405.37200	473.250	17.17	0.3712	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			116.72080	142.525	16.17	0.1585	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,660.40730	1,796.450	20.39	0.7316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			361.40730	313.050	20.39	0.2684	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,134.83340	1,011.259	16.93	0.6639	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			343.83340	404.659	16.93	0.3361	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,368.59040	1,495.621	19.75	0.6813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			384.87720	333.957	20.19	0.2838	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,548.73540	1,400.194	16.38	0.7926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			167.73540	203.594	16.38	0.2074	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			856.12760	958.886	18.51	0.5552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			657.12760	575.486	18.51	0.4448	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,757.72080	1,599.125	16.17	0.8415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			751.11350	660.282	18.12	0.4939	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			143.92830	175.771	16.29	0.1859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,634.92830	1,482.371	16.29	0.8141	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,953.67230	1,789.784	16.13	0.8774	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			82.67230	103.184	16.13	0.1226	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,563.87720	1,697.357	20.19	0.7162	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,777.26390	2,934.055	22.09	0.8517	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			189.26390	161.755	22.09	0.1483	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			799.74760	898.362	18.33	0.5315	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			711.74760	626.062	18.33	0.4685	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			969.33360	863.086	17.53	0.5823	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			522.33360	600.686	17.53	0.4177	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,994.61650	2,135.706	20.87	0.7658	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			321.61650	278.106	20.87	0.2342	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,102.81550	1,216.530	19.06	0.6093	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,776.78020	1,620.369	16.18	0.8337	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			579.81550	508.930	19.06	0.3907	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			944.18010	839.947	17.60	0.5714	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			547.18010	627.547	17.60	0.4286	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,699.83040	1,834.789	20.39	0.7239	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			386.83040	337.189	20.39	0.2761	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			129.78020	157.969	16.18	0.1663	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			169.97340	205.567	16.33	0.2014	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		1,632.57340	1,483.467	16.33	0.7986	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,096.19940	2,239.241	21.00	0.7738	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		312.59940	270.841	21.00	0.2262	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,445.28280	1,305.519	16.56	0.7466	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		238.88280	283.918	16.56	0.2534	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		1,064.40810	958.770	17.54	0.5919	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		555.60810	635.670	17.54	0.4081	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,153.31730	2,295.365	20.99	0.7561	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		362.11730	318.465	20.99	0.2439	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,248.41350	1,366.032	19.29	0.6128	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,857.39220	1,706.483	16.19	0.8256	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		617.21350	549.132	19.29	0.3872	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		1,039.34570	935.606	17.62	0.5818	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		580.54570	662.506	17.62	0.4182	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,859.53480	1,994.366	20.52	0.7178	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		428.33480	377.466	20.52	0.2822	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		148.59220	183.383	16.19	0.1744	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		206.57040	247.346	16.42	0.2169	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,677.27040	1,532.346	16.42	0.7831	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		713.47010	804.408	17.97	0.4585	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		966.67010	871.408	17.97	0.5415	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,033.39770	2,171.139	20.74	0.7309	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		416.59770	368.139	20.74	0.2691	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,147.30980	1,041.750	17.54	0.5998	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		582.30980	663.450	17.54	0.4002	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,325.49750	2,469.205	21.14	0.7525	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		390.49750	347.505	21.14	0.2475	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,396.35890	1,517.773	19.50	0.6192	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		641.35890	576.073	19.50	0.3808	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		1,122.28880	1,018.502	17.62	0.5904	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		607.28880	690.202	17.62	0.4096	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,021.82740	2,158.760	20.67	0.7163	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		456.82740	407.060	20.67	0.2837	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		163.10830	201.528	16.09	0.1786	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,928.10830	1,779.828	16.09	0.8214	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		242.96800	287.451	16.46	0.2292	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,723.56800	1,581.251	16.46	0.7708	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		841.26290	937.057	18.23	0.4840	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		945.66290	854.557	18.23	0.5160	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,414.48410	4,585.452	24.94	0.8749	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		190.78410	174.752	24.94	0.1251	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		4,056.09300	3,869.526	16.53	0.9870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		9.19300	9.926	16.53	0.0130	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,368.71400	2,206.500	15.02	0.8980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		71.81400	96.900	15.02	0.1020	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,664.21460	1,792.484	19.95	0.6537	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			591.11460	532.084	19.95	0.3463	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,426.44980	1,547.288	19.48	0.6133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			673.34980	606.888	19.48	0.3867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,316.60710	1,200.168	17.16	0.6468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			489.70710	560.568	17.16	0.3532	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,777.11680	2,927.450	21.70	0.7848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			344.01680	307.050	21.70	0.2152	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,187.32050	1,081.614	17.52	0.6022	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			600.42050	682.014	17.52	0.3978	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,327.84920	3,490.783	22.70	0.8229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			274.74920	250.383	22.70	0.1771	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			956.43380	866.811	18.29	0.5124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			879.53380	977.211	18.29	0.4876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,905.72780	4,073.250	23.85	0.8504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			232.62780	212.850	23.85	0.1496	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			670.58480	604.369	19.49	0.3854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,433.68480	1,554.769	19.49	0.6146	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,401.69360	3,565.298	22.85	0.8269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			268.59360	244.898	22.85	0.1731	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			722.93460	651.628	19.22	0.4100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,306.03460	1,422.028	19.22	0.5900	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,137.62740	3,296.237	22.30	0.8118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			294.52740	265.837	22.30	0.1882	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,128.35080	1,026.760	17.71	0.5804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			661.45080	747.160	17.71	0.4196	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,710.96440	4,871.576	24.84	0.8846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			187.86440	161.176	24.84	0.1154	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,056.69730	4,225.205	24.15	0.8564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			223.59730	204.805	24.15	0.1436	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,249.29760	1,139.386	17.34	0.6244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			542.39760	619.786	17.34	0.3756	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,223.10500	1,114.952	17.42	0.6151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			566.20500	645.352	17.42	0.3849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,094.54280	4,263.283	24.23	0.8578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			221.44280	202.883	24.23	0.1422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,351.95160	1,231.715	17.07	0.6581	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			465.05160	532.115	17.07	0.3419	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,654.45110	1,517.024	16.61	0.7436	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			297.55110	347.424	16.61	0.2564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,736.72070	3,903.040	23.52	0.8431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			243.62070	222.640	23.52	0.1569	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,787.35820	1,646.071	16.45	0.7764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			240.45820	286.471	16.45	0.2236	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,647.54380	1,510.441	16.62	0.7418	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			300.64380	350.841	16.62	0.2582	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,640.65690	1,503.874	16.63	0.7401	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			303.75690	354.274	16.63	0.2599	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,164.98230	2,302.554	20.74	0.7131	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,486.56020	2,630.590	21.22	0.7487	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			419.96020	376.390	21.22	0.2513	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,230.15600	1,123.540	17.50	0.6075	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			606.75600	687.740	17.50	0.3925	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			176.84370	218.442	15.99	0.1816	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,000.24370	1,854.242	15.99	0.8184	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,205.11700	1,100.210	17.58	0.5986	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			631.71700	714.410	17.58	0.4014	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,528.13240	1,651.337	19.64	0.6219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			671.53240	607.137	19.64	0.3781	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			488.38230	438.354	20.74	0.2869	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			275.73930	324.303	16.55	0.2383	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,773.03930	1,633.903	16.55	0.7617	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,286.67370	1,182.763	17.59	0.6063	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			654.07370	737.763	17.59	0.3937	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,681.51340	1,807.264	19.84	0.6272	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			694.11340	632.264	19.84	0.3728	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,654.96940	2,800.208	21.36	0.7454	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			447.56940	405.208	21.36	0.2546	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			314.17980	365.632	16.65	0.2489	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,806.77980	1,670.632	16.65	0.7511	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,331.75890	2,470.749	20.89	0.7125	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			514.35890	465.749	20.89	0.2875	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,311.74710	1,206.194	17.51	0.6148	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			629.14710	711.194	17.51	0.3852	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,074.22220	1,930.954	15.97	0.8157	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			191.62220	235.953	15.97	0.1843	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,386.64850	1,281.187	17.51	0.6212	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			648.74850	730.787	17.51	0.3788	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,796.84090	2,942.742	21.46	0.7417	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			474.74090	433.142	21.46	0.2583	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,810.38050	1,937.660	19.98	0.6297	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,142.67590	2,001.417	15.95	0.8139	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			718.28050	658.060	19.98	0.3703	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,361.52020	1,257.659	17.58	0.6131	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			673.62020	757.259	17.58	0.3869	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,472.31890	2,612.455	21.00	0.7107	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			540.21890	492.855	21.00	0.2893	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			204.77590	251.017	15.95	0.1861	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			349.35970	404.115	16.70	0.2564	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,853.05970	1,720.315	16.70	0.7436	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,003.59650	1,103.919	18.42	0.4760	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,111.09650	1,023.919	18.42	0.5240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,738.11080	1,611.901	16.93	0.7096	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		433.41080	494.701	16.93	0.2904	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,896.94620	3,043.459	21.55	0.7429	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		481.64620	440.659	21.55	0.2571	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,272.95370	5,433.158	24.44	0.8702	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,658.67760	1,781.063	19.66	0.5996	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		808.85680	743.341	19.63	0.4027	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,644.15680	1,766.141	19.63	0.5973	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		237.65370	210.358	24.44	0.1298	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,104.59570	2,927.829	13.62	0.9532	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		29.89570	40.629	13.62	0.0468	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		806.11160	740.794	19.64	0.4015	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,651.41160	1,773.594	19.64	0.5985	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		803.37760	738.263	19.66	0.4004	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,471.34290	1,364.144	17.51	0.6280	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		670.34290	750.944	17.51	0.3720	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,946.48320	3,092.559	21.59	0.7371	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		507.48320	465.759	21.59	0.2629	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,954.98400	2,083.232	20.15	0.6322	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		745.98400	686.432	20.15	0.3678	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,444.88060	1,340.507	17.59	0.6203	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		693.88060	777.307	17.59	0.3797	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,620.67890	2,761.372	21.14	0.7079	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		571.67890	524.572	21.14	0.2921	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		219.11990	268.915	15.99	0.1882	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,220.11990	2,082.115	15.99	0.8118	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		385.27060	443.082	16.80	0.2631	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,900.47060	1,770.482	16.80	0.7369	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		419.80430	478.648	16.89	0.2685	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,945.70430	1,817.348	16.89	0.7315	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		451.72000	514.532	16.96	0.2730	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,992.52000	1,868.732	16.96	0.7270	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,312.40470	3,135.698	14.31	0.9352	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		62.30470	71.898	14.31	0.0648	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,782.67620	1,667.348	17.42	0.6700	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		632.57620	703.548	17.42	0.3300	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,100.68600	1,023.543	19.42	0.4665	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,550.58600	1,659.743	19.42	0.5335	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,183.78970	3,325.401	21.84	0.7166	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		613.88970	569.201	21.84	0.2834	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,097.43610	1,020.486	19.43	0.4654	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,557.33610	1,666.686	19.43	0.5346	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,094.19080	1,017.433	19.45	0.4643	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,564.09080	1,673.633	19.45	0.5357	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		487.27270	550.968	17.05	0.2772	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,042.97270	1,920.668	17.05	0.7228	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,081.94070	1,960.922	17.12	0.7189	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			519.74070	584.222	17.12	0.2811	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			556.93700	619.941	17.18	0.2839	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,140.33700	2,018.441	17.18	0.7161	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,476.31560	1,388.863	18.97	0.5448	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,302.01560	1,399.163	18.97	0.4552	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,472.51990	1,385.101	18.98	0.5437	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,308.21990	1,405.401	18.98	0.4563	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,480.12380	1,392.637	18.96	0.5459	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,295.82380	1,392.937	18.96	0.4541	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,442.09260	1,538.520	19.17	0.4637	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,512.69260	1,425.320	19.17	0.5363	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,633.21100	1,545.629	19.13	0.5510	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,442.11100	1,537.429	19.13	0.4490	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,629.46840	1,541.889	19.14	0.5500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,448.36840	1,543.689	19.14	0.4500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,636.96480	1,549.187	19.12	0.5520	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,435.86480	1,530.987	19.12	0.4480	0.00	0	0
Total \$ / R Option												0.00	0	5,503,783
Total \$ / R												163,470,246.00	11,454	6,229,685
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.27380		14.46020			0.0000	570,952.00	40	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.43660		14.62100			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.60960		14.79690			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.77720		14.96470			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.97380		15.16010			0.0000	0.00	0	0
Total \$ / R MAXI Future												570,952.00	40	434
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			72,132.28120	60,754.480	17.07	0.5974	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			29,112.28120	36,374.480	17.07	0.4026	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			71,553.05660	60,232.699	17.09	0.5940	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			29,533.05660	36,852.699	17.09	0.4060	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			72,715.04170	61,280.034	17.06	0.6007	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			28,695.04170	35,900.034	17.06	0.3993	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			84,453.09180	74,475.598	17.78	0.5395	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			59,353.09180	67,815.598	17.78	0.4605	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			83,985.08580	74,049.220	17.79	0.5373	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			59,885.08580	68,389.220	17.79	0.4627	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			84,923.88700	74,904.684	17.76	0.5418	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			58,823.88700	67,244.684	17.76	0.4582	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			96,455.44090	87,441.855	18.26	0.5157	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			86,765.44090	96,481.855	18.26	0.4843	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			96,048.50050	87,060.386	18.27	0.5141	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			87,358.50050	97,100.386	18.27	0.4859	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			96,863.69750	87,825.060	18.25	0.5174	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			86,173.69750	95,865.060	18.25	0.4826	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		152,157.90640	140,608.345	17.25	0.6528		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		57,687.90640	64,888.345	17.25	0.3472		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		151,590.10110	140,070.136	17.26	0.6513		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		58,120.10110	65,350.136	17.26	0.3487		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		152,727.51710	141,148.338	17.24	0.6544		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		57,257.51710	64,428.338	17.24	0.3456		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		145,086.06240	135,615.668	18.30	0.5789		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		97,076.06240	106,235.668	18.30	0.4211		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		144,654.44220	135,209.625	18.31	0.5776		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		97,644.44220	106,829.625	18.31	0.4224		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		145,519.84490	136,023.166	18.28	0.5802		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		96,509.84490	105,643.166	18.28	0.4198		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											570,952.00	40	434
£ / R	On	21/01/2019	Foreign Exchange Future		17.99820	18.19380			0.0000		0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future		18.02940	18.22570			0.0000		0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future		18.11310	18.31250			0.0000		0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		18.16790	18.36890			0.0000		15,279,203.90	841	397,701
£ / R	On	29/03/2019	Foreign Exchange Future		18.20320	18.40420			0.0000		0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future		18.45240	18.65100			0.0000		0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future		18.75450	18.95900			0.0000		0.00	0	13,875
£ / R	On	13/12/2019	Foreign Exchange Future		19.04690	19.25120			0.0000		0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future		19.38010	19.58360			0.0000		0.00	0	0
Total £ / R Future											15,279,203.90	841	421,853
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put	299.86600	392.656	15.93	0.5328		0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call	403.66600	300.855	15.93	0.4672		0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put	778.03890	918.607	17.34	0.7468		0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call	213.73890	158.007	17.34	0.2532		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put	267.46620	328.582	16.54	0.3534		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call	909.96620	771.682	16.54	0.6466		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call	803.18910	680.030	16.63	0.5612		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put	434.28910	512.130	16.63	0.4388		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put	3,117.44750	3,308.418	19.86	0.9495		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call	46.34750	36.318	19.86	0.0505		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put	1,795.46270	1,963.407	18.50	0.8428		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call	164.36270	131.307	18.50	0.1572		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put	1,004.03580	1,137.275	17.40	0.6838		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call	372.93580	305.175	17.40	0.3162		0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call	319.52600	260.538	17.60	0.2788		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put	1,140.62600	1,282.638	17.60	0.7212		0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put	1,952.58340	2,124.054	18.67	0.8628		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call	141.48340	111.954	18.67	0.1372		0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call	641.36610	538.337	16.77	0.4816		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			572.46610	670.437	16.77	0.5184	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			636.38230	534.184	16.78	0.4790	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			577.48230	676.284	16.78	0.5210	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			646.37990	542.515	16.76	0.4842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			567.47990	664.615	16.76	0.5158	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			497.05690	579.044	16.74	0.4542	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			811.25690	692.244	16.74	0.5458	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			890.05060	791.164	17.04	0.4915	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			869.05060	968.764	17.04	0.5085	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			885.39250	787.078	17.04	0.4897	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			874.39250	974.678	17.04	0.5103	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			894.73210	795.268	17.03	0.4932	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			863.73210	962.868	17.03	0.5068	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,188.10510	1,084.410	17.31	0.5204	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,049.10510	1,149.910	17.31	0.4796	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,183.43740	1,080.181	17.32	0.5190	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,054.43740	1,155.681	17.32	0.4810	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,192.78080	1,088.654	17.30	0.5218	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,043.78080	1,144.154	17.30	0.4782	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,053.23670	975.567	18.02	0.4303	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,772.03670	1,898.667	18.02	0.5697	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,060.13030	982.032	18.01	0.4325	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,758.93030	1,885.132	18.01	0.5675	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,056.67820	978.794	18.01	0.4314	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,765.47820	1,891.894	18.01	0.5686	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,308.66250	1,226.643	18.70	0.4529	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,025.06250	2,146.543	18.70	0.5471	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,305.14970	1,223.313	18.71	0.4520	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,031.54970	2,153.213	18.71	0.5480	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,312.17550	1,229.982	18.70	0.4538	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,018.57550	2,139.882	18.70	0.5462	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												15,279,203.90	841	428,353
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12819		0.12947			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13062		0.13188			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13322		0.13451			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13576		0.13709			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13880		0.14012			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,154.62370	1,052.102	22.44	0.7426	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			207.32370	233.102	22.44	0.2574	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			554.58570	488.105	22.59	0.4721	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			607.28570	669.105	22.59	0.5279	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			1,990.75350	1,867.857	22.29	0.9259	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			43.45350	48.857	22.29	0.0741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			799.67580	740.126	19.60	0.5410	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			612.17580	678.526	19.60	0.4590	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			449.26900	412.573	21.18	0.3458	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,261.76900	1,350.973	21.18	0.6542	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,363.95350	1,272.952	17.20	0.7786	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			176.45350	211.352	17.20	0.2214	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,311.05440	1,389.223	21.64	0.5686	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,792.93790	1,691.157	20.16	0.7545	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			341.43790	368.657	20.16	0.2455	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,190.85100	1,114.332	20.90	0.5894	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			739.35100	791.832	20.90	0.4106	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			762.55440	711.723	21.64	0.4314	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,073.16460	1,967.485	19.53	0.7685	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			364.66460	391.285	19.53	0.2315	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,469.18170	1,387.198	20.48	0.6237	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			760.68170	810.998	20.48	0.3763	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,024.55120	966.982	21.43	0.4847	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,316.05120	1,390.782	21.43	0.5153	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,323.13570	1,265.013	21.42	0.5332	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,311.23570	1,385.113	21.42	0.4668	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			987.40260	950.425	22.54	0.4272	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,975.50260	2,070.525	22.54	0.5728	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,782.88380	1,700.823	20.31	0.6564	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			770.98380	820.923	20.31	0.3436	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			16.14650		16.26880			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.17070		16.30110			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.25510		16.37730			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.38110		16.50700			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.44110		16.56870			0.0000	5,343,357.50	325	123,425
€ / R	On	29/03/2019	Foreign Exchange Future			16.43150		16.55810			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.75520		16.88110			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			16.97640		17.10470			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.09300		17.22570			0.0000	0.00	0	9,596
€ / R	On	13/12/2019	Foreign Exchange Future			17.42220		17.55610			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.73430		17.86530			0.0000	0.00	0	0
Total € / R Future												5,343,357.50	325	162,460
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			11.11910	10.155	20.11	0.0905	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			449.91910	326.655	20.11	0.9095	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			37.57970	57.532	13.32	0.2251	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			488.67970	378.232	13.32	0.7749	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			256.92780	312.453	14.83	0.5158	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			334.22780	267.553	14.83	0.4842	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			151.84970	184.800	14.92	0.2707	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			888.84970	795.900	14.92	0.7293	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,120.77230	3,242.429	21.13	0.9512	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			39.47230	33.529	21.13	0.0488	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			259.51470	302.505	15.40	0.3462	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			828.21470	743.604	15.40	0.6538	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,106.03690	1,006.333	14.93	0.7731	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			137.33690	165.233	14.93	0.2269	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			743.86140	664.561	15.57	0.6098	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			315.16140	363.461	15.57	0.3902	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			738.08670	659.167	15.59	0.6066	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			319.38670	368.067	15.59	0.3934	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			749.66940	669.992	15.56	0.6130	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			310.96940	358.892	15.56	0.3870	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			282.53450	245.354	17.61	0.2871	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,043.83450	1,134.254	17.61	0.7129	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			433.96530	489.831	15.91	0.4509	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			672.06530	601.331	15.91	0.5491	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			766.26720	831.679	16.67	0.4983	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			783.17470	722.985	16.69	0.4997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			772.07470	837.785	16.69	0.5003	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			779.00300	719.112	16.70	0.4977	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			777.90300	843.912	16.70	0.5023	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			787.36720	726.879	16.67	0.5017	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			401.10870	442.108	15.65	0.3025	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,475.80870	1,388.509	15.65	0.6975	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,869.44940	2,972.675	20.17	0.7930	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			324.14940	299.075	20.17	0.2070	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,345.26180	1,265.398	15.84	0.6593	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			480.56180	528.998	15.84	0.3407	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			966.53700	904.033	16.83	0.5213	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			871.83700	937.633	16.83	0.4787	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,962.23220	2,054.048	18.72	0.6712	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			587.93220	547.048	18.72	0.3288	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			804.43970	750.870	17.69	0.4277	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,358.73970	1,437.870	17.69	0.5723	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			801.28990	747.887	17.70	0.4263	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,365.58990	1,444.887	17.70	0.5737	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			807.60880	753.867	17.68	0.4290	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,351.90880	1,430.867	17.68	0.5710	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,892.17090	1,801.516	15.75	0.7135	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			486.07090	529.316	15.75	0.2865	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,533.29820	3,639.288	20.55	0.7657	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			1,478.63040	1,555.951	17.71	0.5402	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,888.77450	3,759.466	15.78	0.9452	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			62.67450	67.266	15.78	0.0548	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			469.39820	441.488	20.55	0.2343	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,021.40220	964.974	17.72	0.4586	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,485.30220	1,562.774	17.72	0.5414	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,018.09300	961.802	17.74	0.4574	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,491.99300	1,569.602	17.74	0.5426	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,024.73040	968.151	17.71	0.4598	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,774.50810	1,851.585	18.11	0.5401	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,176.24610	1,122.085	18.09	0.4619	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,760.94610	1,837.785	18.09	0.5381	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,173.01800	1,118.980	18.10	0.4609	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,767.71800	1,844.680	18.10	0.5391	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,169.80810	1,115.884	18.11	0.4599	0.00	0	0
Total € / R Option												0.00	0	230,700
Total € / R												5,343,357.50	325	393,160
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.27800		10.42520			0.0000	2,569,500.00	250	5,488
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.40920		10.55530			0.0000	0.00	0	15,746
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.54960		10.69820			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.68690		10.83600			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.84650		10.99550			0.0000	0.00	0	0
Total AU\$ / R Future												2,569,500.00	250	21,634
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			242.50420	314.516	13.64	0.5279	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			312.71820	238.647	13.66	0.4665	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			247.51820	320.647	13.66	0.5335	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			307.79050	234.831	13.69	0.4610	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			252.59050	326.831	13.69	0.5390	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			317.70420	242.516	13.64	0.4721	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			251.82350	205.032	14.97	0.3104	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			716.52350	815.832	14.97	0.6896	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			257.14910	209.465	14.93	0.3160	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			701.84910	800.265	14.93	0.6840	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			254.47230	207.237	14.95	0.3132	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			709.17230	808.037	14.95	0.6868	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			556.61120	639.381	14.25	0.5426	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			492.67950	426.009	14.22	0.4632	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			544.47950	626.409	14.22	0.5368	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			488.72830	422.481	14.23	0.4603	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			550.52830	632.881	14.23	0.5397	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			484.81120	418.981	14.25	0.4574	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			640.11350	723.842	14.33	0.5271	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			572.23790	507.223	14.34	0.4705	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			646.23790	730.323	14.34	0.5295	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			580.01520	514.290	14.31	0.4754	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			634.01520	717.390	14.31	0.5246	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			702.50140	789.717	14.48	0.5514	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			538.50140	476.617	14.48	0.4486	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			576.11350	510.742	14.33	0.4729	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			695.33890	627.534	15.00	0.4868	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			759.83890	841.034	15.00	0.5132	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			691.44520	623.936	15.01	0.4847	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			765.94520	847.436	15.01	0.5153	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			699.25930	631.149	14.99	0.4889	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			753.75930	834.649	14.99	0.5111	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												2,569,500.00	250	22,634
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.64830		10.80210			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.78770		10.93990			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.93390		11.08950			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.95010		11.10660			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.09420		11.25110			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			345.92750	267.652	14.57	0.4720	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			273.82750	349.352	14.57	0.5280	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			341.02480	263.792	14.60	0.4670	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			278.92480	355.492	14.60	0.5330	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			350.88290	271.563	14.55	0.4771	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			268.78290	343.263	14.55	0.5229	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			517.40360	433.935	14.68	0.5159	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			377.50360	446.235	14.68	0.4841	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			512.56970	429.797	14.70	0.5124	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			382.66970	452.097	14.70	0.4876	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			522.27800	438.288	14.67	0.5195	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			372.37800	440.588	14.67	0.4805	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			470.12470	406.994	15.76	0.4104	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			760.62470	853.094	15.76	0.5896	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			466.78430	404.017	15.78	0.4080	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			767.28430	860.116	15.78	0.5920	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			463.46790	401.058	15.80	0.4057	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			773.96790	867.158	15.80	0.5943	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			512.64510	453.332	15.97	0.4005	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			946.04510	1,043.232	15.97	0.5995	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			509.53110	450.584	15.99	0.3985	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			952.93110	1,050.484	15.99	0.6015	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			515.78330	456.098	15.95	0.4024	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			939.18330	1,035.998	15.95	0.5976	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			628.19860	565.142	16.40	0.4227	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,067.09860	1,160.942	16.40	0.5773	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			624.98390	562.256	16.42	0.4210	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,073.88390	1,168.056	16.42	0.5790	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			631.43050	568.050	16.39	0.4245	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,060.33050	1,153.850	16.39	0.5755	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			133.52000		177.62000			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			14.52590		14.70390			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.81780		14.99550			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.13210		15.31770			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.44320		15.62750			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.72640		15.91120			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			594.77040	493.715	16.29	0.5351	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			360.87040	437.815	16.29	0.4649	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			589.32360	488.844	16.30	0.5317	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			365.42360	442.944	16.30	0.4683	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			600.25450	498.620	16.29	0.5385	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			356.35450	432.720	16.29	0.4615	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			844.83870	748.406	17.15	0.5436	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			579.33870	660.606	17.15	0.4564	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			839.86020	743.789	17.16	0.5413	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			584.36020	665.989	17.16	0.4587	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			849.84490	753.046	17.15	0.5458	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			574.34490	655.246	17.15	0.4542	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			806.21040	729.810	18.59	0.4420	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,178.51040	1,287.710	18.59	0.5580	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			802.79290	726.673	18.60	0.4405	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,185.09290	1,294.573	18.60	0.5595	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			809.63790	732.966	18.58	0.4435	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,171.93790	1,280.866	18.58	0.5565	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,011.84530	933.510	18.86	0.4685	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,334.34530	1,440.310	18.86	0.5315	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,008.36130	930.248	18.87	0.4672	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,340.86130	1,447.048	18.87	0.5328	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,004.88430	926.999	18.88	0.4659	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			1,347.38430	1,453.799	18.88	0.5341	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,058.28430	986.455	19.40	0.4402	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,777.08430	1,890.055	19.40	0.5598	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,055.23780	983.651	19.41	0.4392	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,784.03780	1,897.251	19.41	0.5608	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,061.34800	989.263	19.39	0.4412	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,770.14800	1,882.863	19.39	0.5588	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			2.07040		2.09570			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09290		2.11780			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			715.63720	584.251	15.44	0.4910	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			558.63720	680.251	15.44	0.5090	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			667.24610	544.337	15.56	0.4665	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			610.24610	740.337	15.56	0.5335	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			621.37810	506.824	15.68	0.4425	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			664.37810	802.824	15.68	0.5575	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,723.78170	1,535.011	15.11	0.7189	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			345.78170	406.011	15.11	0.2811	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,650.73520	1,466.351	15.09	0.7028	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			372.73520	437.351	15.09	0.2972	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,798.31420	1,605.313	15.14	0.7346	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			320.31420	376.313	15.14	0.2654	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			2.21380		2.23080			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25750		2.27390			0.0000	564,375.00	250	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.30390		2.32080			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.34470		2.36150			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.48830		2.50360			0.0000	0.00	0	0
Total DKK / R Future												564,375.00	250	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			843.07670	940.274	15.54	0.5913	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			629.30350	548.578	15.31	0.4531	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			721.30350	810.578	15.31	0.5469	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			588.41010	512.348	15.43	0.4306	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			780.41010	874.348	15.43	0.5694	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			551.07670	478.274	15.54	0.4087	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			380.97620	421.176	14.54	0.2815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,651.19960	1,529.905	14.57	0.7026	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			412.19960	454.905	14.57	0.2974	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,586.35940	1,467.826	14.63	0.6859	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			447.35940	492.826	14.63	0.3141	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,719.97620	1,596.176	14.54	0.7185	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			966.44610	902.965	16.45	0.4139	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,758.44610	1,863.965	16.45	0.5861	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,033.20560	965.885	16.30	0.4360	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,625.20560	1,726.885	16.30	0.5640	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			999.27620	933.896	16.38	0.4249	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,691.27620	1,794.896	16.38	0.5751	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			919.13790	874.021	17.34	0.3522	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,704.13790	2,827.020	17.34	0.6478	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			895.40060	851.418	17.41	0.3446	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,780.40060	2,904.418	17.41	0.6554	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			943.57980	897.307	17.26	0.3599	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,628.57980	2,750.307	17.26	0.6401	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,557.72010	1,501.287	17.81	0.4514	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,521.72010	2,618.287	17.81	0.5486	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,526.06400	1,470.684	17.87	0.4442	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,590.06400	2,687.684	17.87	0.5558	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,495.12830	1,440.783	17.93	0.4371	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,659.12830	2,757.783	17.93	0.5629	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												564,375.00	250	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.82740		1.85220			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85140		1.87590			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			967.47890	809.815	16.97	0.6136	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			345.47890	435.815	16.97	0.3864	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			908.36050	757.395	17.10	0.5875	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			386.36050	483.395	17.10	0.4125	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,029.32410	865.006	16.85	0.6396	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			307.32410	391.007	16.85	0.3604	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,555.10620	1,378.619	16.84	0.6881	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			396.10620	464.619	16.84	0.3119	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,489.88970	1,320.031	16.95	0.6700	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			430.88970	506.031	16.95	0.3300	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,622.17580	1,439.250	16.73	0.7060	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			363.17580	425.250	16.73	0.2940	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			0.13770		0.13860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13720		0.13890			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13710		0.13890			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13730		0.13810			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13760		0.13740			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			1.65620		1.67320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68110		1.69790			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			9.81140		9.93290			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future					9.93720			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.07170		10.19470			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.20140		10.32520			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.74980		10.87210			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			106.41020	140.005	13.27	0.3225	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			513.36160	424.265	13.25	0.6892	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			100.46160	132.865	13.25	0.3108	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			506.30620	417.804	13.26	0.6834	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			103.40620	136.404	13.26	0.3166	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			499.31020	411.405	13.27	0.6775	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			459.85540	389.512	13.81	0.5264	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			321.55540	372.312	13.81	0.4736	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			454.85430	384.989	13.83	0.5222	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			326.55430	377.789	13.83	0.4778	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			464.89640	394.077	13.80	0.5305	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			316.59640	366.877	13.80	0.4695	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			678.15980	604.663	14.20	0.5960	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			333.45980	382.963	14.20	0.4040	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			672.73730	599.599	14.21	0.5928	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			338.03730	387.899	14.21	0.4072	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			683.61410	609.757	14.18	0.5993	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			328.91410	378.057	14.18	0.4007	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			596.59700	540.497	15.07	0.4912	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			621.39700	689.097	15.07	0.5088	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			592.58590	536.779	15.08	0.4887	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			627.38590	695.379	15.08	0.5113	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			600.70400	544.240	15.05	0.4937	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			615.50400	682.840	15.05	0.5063	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			933.37510	866.295	15.80	0.5835	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			581.27510	636.495	15.80	0.4165	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			928.52840	861.706	15.81	0.5814	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			586.42840	641.906	15.81	0.4186	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			938.24510	870.913	15.79	0.5856	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			576.14510	631.113	15.79	0.4144	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			1.32640		1.34220			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33310		1.34860			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			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	136.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			78.00000	236.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			122.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			286.00000	131.000		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			186.00000	31.000		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			386.00000	231.000		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			1.27280		1.27030			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27820		1.27560			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28370		1.28130			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28890		1.28640			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29430		1.29180			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			1.15180		1.14580			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16060		1.15460			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17000		1.16410			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17900		1.17320			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18440		1.17840			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			10.45240		10.57070			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.59820		10.71490			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			433.02260	360.278	14.69	0.5735	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			202.32260	247.878	14.69	0.4265	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			427.27380	355.125	14.70	0.5682	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			206.57380	252.725	14.70	0.4318	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			438.82310	365.485	14.67	0.5788	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			198.12310	243.085	14.67	0.4212	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			860.76380	769.846	14.35	0.7328	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			155.86380	181.646	14.35	0.2672	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			875.39440	783.788	14.34	0.7394	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			150.49440	175.588	14.34	0.2606	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			868.06140	776.798	14.35	0.7362	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			153.16140	178.598	14.35	0.2638	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			2.57860		2.57480			0.0000	0.00	0	14,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.48750		2.48450			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			47.70840	47.608	20.41	0.3030	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			202.90840	199.008	20.41	0.6970	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			45.37160	45.113	20.44	0.2908	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			210.57160	206.513	20.44	0.7092	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			50.15290	50.217	20.38	0.3155	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			195.35290	191.617	20.38	0.6845	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			3.54620	3.531	24.30	0.0237	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,049.04620	1,046.031	24.30	0.9763	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			3.39270	3.378	24.30	0.0227	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,058.89270	1,055.878	24.30	0.9773	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			3.70630	3.691	24.30	0.0246	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,039.20630	1,036.191	24.30	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									187 797 634.40	13,160	1,351,474
Total Options									0.00	0	5,741,983
Grand Total:									187,797,634.40	13,160	7,093,457