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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/01/2019 Foreign Exchange Future			13.70960		13.79610			0.0000	274,192.00	20	0
\$ / R On 17/01/2019 Foreign Exchange Future			13.70960		13.79610			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.70960		13.79610			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.71330		13.80990			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.71690		13.82830			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.72300		13.83200			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.72490		13.83280			0.0000	0.00	0	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.74860		13.84260			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.75230		13.84420			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.76940		13.95720			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.77430		14.01210			0.0000	0.00	0	6,062
\$ / R On 04/03/2019 Foreign Exchange Future			13.78080		14.08550			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.78240		14.10380			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.79220		14.21380			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.80360		14.34210			0.0000	1,733,594,124.00	125,590	547,908
\$ / R On 27/03/2019 Foreign Exchange Future			13.81870		14.22340			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.82210		14.19710			0.0000	0.00	0	4,591
\$ / R On 02/04/2019 Foreign Exchange Future			13.82880		14.14440			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.83380		14.10480			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.85050		13.97300			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.86930		13.96260			0.0000	0.00	0	71

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Future			13.87620		13.96970			0.0000	9,324,806.40	672	508
\$ / R	On	31/05/2019	Foreign Exchange Future			13.92940		14.02480			0.0000	6,128,936.00	440	75
\$ / R	On	03/06/2019	Foreign Exchange Future			13.93450		14.03010			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			13.93620		14.03190			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.95340		14.04960			0.0000	41,581,132.00	2,980	112,232
\$ / R	On	20/06/2019	Foreign Exchange Future			13.96370		14.06030			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.97740		14.07450			0.0000	2,306,271.00	165	60
\$ / R	On	01/07/2019	Foreign Exchange Future			13.98260		14.07980			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.98600		14.08330			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.03480		14.13390			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.03660		14.13570			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.05780		14.15770			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.08790		14.18900			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.09320		14.19450			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.09680		14.19810			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.09850		14.20000			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.11800		14.22020			0.0000	310,596.00	22	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.14280		14.24590			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.14630		14.24950			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.19810		14.30250			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.25030		14.35500			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.25570		14.36050			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.25930		14.36410			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.27550		14.38040			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.30790		14.41300			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.31150		14.41670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.36490		14.47110			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.42440		14.53140			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.45130		14.55860			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.48390		14.59160			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.53580		14.64420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.60110		14.71030			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.62030		14.72970			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.70860		14.81920			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.80080		14.91250			0.0000	0.00	0	0
Total \$ / R Future												1,793,520,057.40	129,889	795,775
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			683.93470	770.400	16.98	1.0000	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			0.03470	0.000	16.98	0.0000	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			674.90640	760.424	30.82	0.9996	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			1.00640	0.024	30.82	0.0004	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call			79.64370	35.372	17.65	0.3098	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put			83.54370	125.771	17.65	0.6902	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			0.05400	0.000	20.92	0.0000	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,136.15400	1,049.600	20.92	1.0000	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			462.31270	551.360	18.80	0.9613	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	21/01/2019	Foreign Exchange Option	14.26	Call			12.21270	4.660	18.80	0.0387	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			263.43520	339.933	15.98	0.8047	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			71.73520	36.833	15.98	0.1953	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			3.66220	4.569	15.62	0.0281	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			885.66220	777.569	15.62	0.9719	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,054.95540	1,160.192	19.37	0.9828	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			6.95540	3.192	19.37	0.0172	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,301.25750	1,407.040	20.53	0.9899	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			4.05750	1.940	20.53	0.0101	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			66.34500	37.035	16.41	0.1571	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			433.54500	512.135	16.41	0.8429	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,638.91390	1,745.877	22.16	0.9959	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,045.67720	937.578	16.40	0.9838	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			837.76890	731.229	15.13	0.9628	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			4.96890	6.329	15.13	0.0372	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			586.15350	675.105	17.07	0.9082	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			38.95350	20.005	17.07	0.0918	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			23.21250	11.481	17.84	0.0552	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			133.12420	83.563	15.49	0.3077	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			250.32420	308.663	15.49	0.6923	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			283.60230	346.480	15.68	0.7286	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			116.40230	71.380	15.68	0.2714	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			2.87720	2.678	16.40	0.0162	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			1.71390	0.777	22.16	0.0041	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			196.48220	131.427	14.94	0.4345	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			163.68220	206.527	14.94	0.5655	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			57.34270	31.270	16.60	0.1358	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			474.54270	556.370	16.60	0.8642	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			740.41250	836.581	17.84	0.9448	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,279.15030	1,364.806	19.61	0.9554	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			21.75030	13.406	19.61	0.0446	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			253.49320	200.859	16.17	0.4362	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			279.29320	318.559	16.17	0.5638	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			614.56450	677.764	17.70	0.7919	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			108.76450	80.064	17.70	0.2081	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			377.02470	479.472	16.65	0.6422	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			264.22470	178.872	16.65	0.3578	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			13.11710	26.367	15.02	0.0802	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,195.21710	970.667	15.02	0.9198	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,037.26780	818.215	14.88	0.8767	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			25.16780	43.915	14.88	0.1233	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			237.32370	146.245	17.26	0.2934	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			475.22370	621.944	17.26	0.7066	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,312.19470	1,523.056	19.73	0.9317	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			54.29470	27.356	19.73	0.0683	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			670.63180	841.279	18.01	0.7945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			162.73180	95.579	18.01	0.2055	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			855.05260	1,041.532	18.59	0.8510	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			117.15260	65.832	18.59	0.1490	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			254.19810	158.036	17.12	0.3126	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			442.09810	583.736	17.12	0.6874	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,647.84620	1,869.131	20.13	0.9637	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			29.94620	13.431	20.13	0.0363	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			493.47220	335.314	15.77	0.5505	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			181.37220	261.014	15.77	0.4495	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			504.56780	698.549	17.40	0.7276	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			250.06780	139.349	17.40	0.2724	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			531.71830	740.771	17.57	0.7406	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			245.51830	133.171	17.57	0.2594	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,061.64440	1,410.689	19.33	0.8899	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			125.44440	52.889	19.33	0.1101	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			517.80100	278.354	16.32	0.4450	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			244.00100	426.154	16.32	0.5550	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			145.27350	52.670	19.57	0.1034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,123.17350	1,569.070	19.57	0.8966	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			143.66100	51.943	19.59	0.1021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,131.56100	1,578.343	19.59	0.8979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			146.90390	53.409	19.56	0.1047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,114.80390	1,559.809	19.56	0.8953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			559.78970	267.613	16.65	0.4106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			267.68970	514.013	16.65	0.5894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,544.02610	2,007.547	17.16	0.9884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.92610	3.947	17.16	0.0116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,285.35810	1,749.387	15.91	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			3.25810	5.787	15.91	0.0175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			79.38590	196.340	15.51	0.3296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			971.48590	549.940	15.51	0.6704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,843.14700	2,306.198	18.60	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			1.04700	2.598	18.60	0.0074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,012.13900	3,473.803	22.18	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.03900	0.203	22.18	0.0006	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,603.80560	2,067.224	17.45	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.70560	3.624	17.45	0.0106	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			498.47320	833.007	17.73	0.7336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			360.57320	156.607	17.73	0.2664	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,595.36810	1,078.777	14.65	0.9104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			13.26810	35.177	14.65	0.0896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			744.79750	385.702	15.95	0.5368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			152.69750	332.102	15.95	0.4632	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			834.08290	1,240.930	18.83	0.8429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			216.18290	84.530	18.83	0.1571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,023.97100	1,458.636	19.38	0.8803	0.00	0	2,500

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			166.07100	62.236	19.38	0.1197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			963.34300	543.789	15.53	0.6660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			81.24300	200.189	15.53	0.3340	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,233.55450	1,690.341	19.78	0.9119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			125.65450	43.941	19.78	0.0881	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			392.65270	692.622	17.28	0.6790	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			434.75270	196.222	17.28	0.3210	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			17.52840	53.261	14.79	0.1251	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			587.93880	284.539	16.52	0.4304	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			245.83880	480.939	16.52	0.5696	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			443.82010	201.187	17.23	0.3276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			381.72010	677.587	17.23	0.6724	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			342.12980	146.953	17.85	0.2526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			530.02980	873.353	17.85	0.7474	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,242.15980	1,699.733	19.80	0.9130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			124.25980	43.333	19.80	0.0870	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,760.58170	3,291.491	22.64	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			12.68170	5.091	22.64	0.0119	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			251.29910	101.184	18.51	0.1838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			729.19910	1,117.584	18.51	0.8162	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,623.18130	2,110.201	20.49	0.9493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			75.28130	23.801	20.49	0.0507	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,167.15020	3,699.638	23.46	0.9924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			9.25020	3.238	23.46	0.0076	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			412.77210	184.324	17.41	0.3050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			420.67210	730.724	17.41	0.6950	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,417.34020	1,889.181	20.12	0.9322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			99.44020	32.781	20.12	0.0678	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,284.92230	2,805.467	21.66	0.9793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			27.02230	9.067	21.66	0.0207	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			331.47990	141.397	17.92	0.2446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			549.37990	897.797	17.92	0.7554	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,841.71080	2,343.478	20.88	0.9626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			53.81080	17.078	20.88	0.0374	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,440.77310	939.931	14.81	0.8692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			18.67310	56.331	14.81	0.1308	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			353.08880	152.725	17.78	0.2609	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			510.98880	849.124	17.78	0.7391	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,722.53610	2,216.835	20.67	0.9559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			64.63610	20.435	20.67	0.0441	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,256.14450	778.435	15.03	0.8043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			34.04450	94.835	15.03	0.1957	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,551.87690	2,033.000	20.37	0.9439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			83.97690	26.600	20.37	0.0561	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,046.15810	607.391	15.38	0.7091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			64.05810	163.791	15.38	0.2909	0.00	0	134,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,140.58840	682.643	15.22	0.7546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			48.48840	129.043	15.22	0.2454	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,075.38630	2,588.530	21.28	0.9728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			37.48630	12.130	21.28	0.0272	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			779.37670	410.181	15.88	0.5590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			137.27670	306.581	15.88	0.4410	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			248.61770	99.890	18.54	0.1818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			736.51770	1,126.290	18.54	0.8182	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			793.50150	420.291	15.85	0.5680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			131.40150	296.691	15.85	0.4320	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			273.77640	112.156	18.33	0.2009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			671.67640	1,048.556	18.33	0.7991	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			245.96390	98.614	18.56	0.1798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			743.86390	1,135.014	18.56	0.8202	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			717.89630	366.933	16.01	0.5191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			165.79630	353.333	16.01	0.4809	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,692.05930	3,221.915	22.50	0.9872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			14.15930	5.515	22.50	0.0128	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,770.38300	3,301.433	22.66	0.9883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			12.48300	5.033	22.66	0.0117	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,898.39160	3,430.748	22.92	0.9898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			10.49160	4.348	22.92	0.0102	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			565.33550	270.923	16.63	0.4145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			263.23550	507.323	16.63	0.5855	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,665.57120	4,198.264	24.37	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			7.67120	1.864	24.37	0.0045	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,064.74880	4,597.303	24.37	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			6.84880	0.903	24.37	0.0023	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			181.53190	68.899	19.20	0.1311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			959.43190	1,385.299	19.20	0.8689	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			167.93130	63.035	19.36	0.1210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,015.83130	1,449.435	19.36	0.8790	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,643.21250	3,172.243	22.40	0.9864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			15.31250	5.843	22.40	0.0136	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,633.45360	3,162.311	22.38	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			15.55360	5.911	22.38	0.0137	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			179.52470	68.027	19.22	0.1296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			967.42470	1,394.427	19.22	0.8704	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			765.41940	400.252	15.90	0.5501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			143.31940	316.652	15.90	0.4499	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,265.74780	2,785.691	21.62	0.9788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			27.84780	9.291	21.62	0.0212	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			198.32390	76.302	19.02	0.1435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			896.22390	1,312.702	19.02	0.8565	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,968.03600	3,500.423	23.06	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			10.13600	4.024	23.06	0.0094	0.00	0	10,125

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			891.52570	490.535	15.66	0.6262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			99.42570	236.935	15.66	0.3738	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,319.91360	833.210	14.95	0.8287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			27.81360	79.610	14.95	0.1713	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,000.03630	2,509.927	21.16	0.9699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			42.13630	13.527	21.16	0.0301	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,276.73700	1,737.380	19.87	0.9172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			118.83700	40.980	19.87	0.0828	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,229.13000	755.693	15.08	0.7933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			37.03000	102.093	15.08	0.2067	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			931.09420	519.652	15.58	0.6484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			88.99420	216.052	15.58	0.3516	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			852.81620	462.587	15.73	0.6038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			110.71620	258.987	15.73	0.3962	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			301.34090	125.937	18.13	0.2218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			609.24090	972.337	18.13	0.7782	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			185.60980	70.677	19.15	0.1341	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			943.50980	1,367.077	19.15	0.8659	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,071.58070	627.371	15.34	0.7218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			59.48070	153.771	15.34	0.2782	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,294.11670	1,756.252	19.90	0.9193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			116.21670	39.852	19.90	0.0807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,569.62340	2,052.270	20.40	0.9453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			81.72340	25.870	20.40	0.0547	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			857.20640	1,267.742	18.90	0.8481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			209.30640	81.342	18.90	0.1519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			481.68600	222.283	17.03	0.3550	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			339.58600	618.683	17.03	0.6450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,704.36500	2,197.408	20.64	0.9548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			66.46500	21.008	20.64	0.0452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			372.06470	162.611	17.66	0.2750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			479.96470	809.011	17.66	0.7250	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			254.01060	102.494	18.49	0.1859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			721.91060	1,108.894	18.49	0.8141	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			864.96320	1,276.707	18.93	0.8498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			207.06320	80.307	18.93	0.1502	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,012.66790	581.393	15.44	0.6921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			70.56790	177.793	15.44	0.3079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			383.88610	168.846	17.58	0.2837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			461.78610	785.246	17.58	0.7163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,556.46840	1,043.367	14.69	0.9010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			14.36840	39.767	14.69	0.0990	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,040.31070	1,476.932	19.41	0.8832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			162.41070	60.532	19.41	0.1168	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			678.82670	341.311	16.15	0.4929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			186.72670	387.711	16.15	0.5071	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	18/03/2019	Foreign Exchange Option	15.60	Call			106.30550	35.643	20.03	0.0731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,364.20550	1,832.043	20.03	0.9269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,190.76560	1,643.515	19.70	0.9063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			132.86560	47.115	19.70	0.0937	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			714.64790	1,100.220	18.47	0.8120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			256.74790	103.820	18.47	0.1880	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			365.61590	655.262	17.15	0.6623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			457.71590	208.862	17.15	0.3377	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			837.58050	451.734	15.76	0.5949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			115.48050	268.134	15.76	0.4051	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			486.09810	816.984	17.68	0.7279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			368.19810	160.584	17.68	0.2721	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			698.16840	353.804	16.07	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			176.06840	370.204	16.07	0.4941	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			9.99120	3.893	23.12	0.0091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,997.89120	3,530.293	23.12	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,309.46580	5,846.480	24.37	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.56580	0.080	24.37	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			225.05750	448.840	16.40	0.5493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			617.15750	302.440	16.40	0.4507	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,888.00500	2,392.343	20.96	0.9649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			50.10500	15.943	20.96	0.0351	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,064.97020	1,504.459	19.46	0.8874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			157.07020	58.059	19.46	0.1126	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,311.55330	1,775.155	19.93	0.9213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			113.65330	38.756	19.93	0.0787	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,879.53150	1,346.565	14.34	0.9610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			7.43150	12.965	14.34	0.0390	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			672.46620	337.234	16.17	0.4886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			190.36620	393.634	16.17	0.5114	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,840.15140	1,308.661	14.38	0.9557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			8.05140	15.061	14.38	0.0443	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			647.45300	321.352	16.27	0.4716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			205.35300	417.752	16.27	0.5284	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			999.61150	1,431.056	19.31	0.8762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			171.71150	64.656	19.31	0.1238	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,750.78350	3,281.549	22.62	0.9880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			12.88350	5.149	22.62	0.0120	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			375.96770	164.664	17.63	0.2779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			473.86770	801.064	17.63	0.7221	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,366.04840	873.550	14.90	0.8450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			23.94840	69.950	14.90	0.1550	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,459.62840	956.861	14.79	0.8749	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			8.50290	11.297	15.37	0.0305	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,021.90290	1,619.996	15.37	0.9695	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			542.41120	319.271	16.61	0.4432	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	14.00	Put			319.01120	500.571	16.61	0.5568	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			331.50330	180.716	17.79	0.2814	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			608.10330	862.016	17.79	0.7186	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			607.94270	364.936	16.32	0.4896	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			264.54270	426.236	16.32	0.5104	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,360.83920	1,672.405	19.78	0.8866	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			127.93920	64.505	19.78	0.1134	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			439.30710	262.425	17.12	0.3757	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			442.20710	640.325	17.12	0.6243	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,680.38930	2,010.102	20.42	0.9226	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			87.48930	42.202	20.42	0.0774	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			48.12260	88.075	15.11	0.1718	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,245.22260	910.176	15.11	0.8282	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			749.76090	1,002.344	18.20	0.7568	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			276.86090	154.444	18.20	0.2432	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			418.56290	248.174	17.24	0.3594	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			471.46290	676.074	17.24	0.6406	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			65.55180	104.117	15.14	0.1912	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,159.95180	882.917	15.14	0.8088	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			281.76650	378.787	16.20	0.4567	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			626.56650	452.587	16.20	0.5433	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			605.06300	760.507	17.47	0.6591	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			359.86300	244.307	17.47	0.3409	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			550.56860	605.890	16.88	0.5718	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			413.56860	346.390	16.88	0.4282	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,273.61740	1,336.332	18.89	0.7794	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			196.21740	165.632	18.89	0.2206	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,767.38650	1,838.963	19.89	0.8545	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			127.08650	105.163	19.89	0.1455	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,084.71120	2,160.859	20.47	0.8899	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			94.41120	77.059	20.47	0.1101	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,113.78790	1,171.820	18.45	0.7365	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			243.48790	208.020	18.45	0.2635	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			402.02280	350.927	17.25	0.4042	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			682.32280	724.727	17.25	0.5958	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,096.67510	1,009.427	15.35	0.7987	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			126.97510	133.227	15.35	0.2013	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			277.73250	295.986	15.92	0.3540	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			757.43250	682.186	15.92	0.6460	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			419.38710	366.777	17.15	0.4183	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			649.68710	690.577	17.15	0.5817	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			110.04270	115.085	15.30	0.1801	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,159.74270	1,071.285	15.30	0.8199	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,932.82480	2,003.488	20.06	0.8331	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			167.62480	142.888	20.06	0.1669	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			520.16690	464.094	17.28	0.4481	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	14.20	Put			695.36690	734.694	17.28	0.5519	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,276.65600	1,335.080	18.78	0.7248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			291.45600	254.480	18.78	0.2752	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,255.01120	2,330.180	20.60	0.8682	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			129.81120	109.580	20.60	0.1318	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			501.85280	447.128	17.38	0.4355	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			727.05280	767.729	17.38	0.5645	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			203.28490	213.579	15.69	0.2549	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,088.08490	1,002.979	15.69	0.7451	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,190.50480	1,102.917	15.59	0.7811	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			165.70480	173.517	15.59	0.2189	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			43.44970	44.020	15.77	0.0707	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,933.54970	1,838.520	15.77	0.9293	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			905.15120	952.362	17.83	0.6224	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			427.05120	378.562	17.83	0.3776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,830.56140	1,735.208	15.61	0.9084	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			60.96140	61.808	15.61	0.0916	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			966.16140	1,014.159	17.99	0.6273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			435.76140	387.558	17.99	0.3727	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,424.68720	1,333.055	15.49	0.8317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			822.62000	865.602	17.62	0.5812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			498.84200	445.865	17.64	0.4165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			829.24200	872.465	17.64	0.5835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			505.62410	452.161	17.60	0.4211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			816.02410	858.761	17.60	0.5789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			255.21410	267.887	15.86	0.2873	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			544.57430	488.385	17.41	0.4469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			744.97430	784.985	17.41	0.5531	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			563.21760	505.781	17.33	0.4590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			713.61760	752.381	17.33	0.5410	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			502.22000	449.002	17.62	0.4188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			182.34320	156.624	20.15	0.1723	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,199.95880	2,273.022	20.44	0.8475	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			159.55880	136.422	20.44	0.1525	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,687.83830	1,752.512	19.59	0.7815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			237.43830	205.912	19.59	0.2185	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,054.81410	971.287	15.86	0.7127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			634.97920	670.451	17.10	0.5086	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,806.26300	1,873.142	19.79	0.7993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			215.86300	186.542	19.79	0.2007	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			415.62700	369.035	18.11	0.3582	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,016.02700	1,065.635	18.11	0.6418	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,022.74320	2,093.224	20.15	0.8277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			267.10940	233.655	19.32	0.2435	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			644.49010	581.509	16.98	0.5094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			594.89010	628.109	16.98	0.4906	0.00	0	143,900

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	14.63	Call			421.28020	374.234	18.07	0.3623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,001.68020	1,050.834	18.07	0.6377	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			614.57920	553.851	17.10	0.4914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			60.20380	49.427	23.90	0.0574	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,358.63590	1,417.549	18.92	0.7233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			308.23590	270.949	18.92	0.2767	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			855.94130	900.138	17.71	0.5926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			485.54130	433.538	17.71	0.4074	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,537.50940	1,600.255	19.32	0.7565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			169.40560	145.138	20.31	0.1611	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,231.83820	1,143.737	15.67	0.7754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			182.23820	190.337	15.67	0.2246	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			699.09450	632.606	16.79	0.5409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			529.49450	559.206	16.79	0.4591	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,970.60380	4,056.027	23.90	0.9426	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			218.81580	189.189	19.76	0.2031	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			583.72440	616.244	16.94	0.4854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			653.32440	589.644	16.94	0.5146	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,049.11340	2,119.998	20.19	0.8308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			178.71340	153.398	20.19	0.1692	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,119.80560	2,191.738	20.31	0.8389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			503.40030	531.854	16.71	0.4457	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,729.88360	1,795.360	19.66	0.7880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			229.48360	198.760	19.66	0.2120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,061.57630	977.842	15.85	0.7153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			251.97630	264.442	15.85	0.2847	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,789.21580	1,855.789	19.76	0.7969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			370.81730	328.130	18.42	0.3252	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,246.70350	1,158.280	15.66	0.7802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			177.10350	184.880	15.66	0.2198	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			218.13030	228.479	15.77	0.2565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,137.73030	1,051.879	15.77	0.7435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			723.00030	655.254	16.71	0.5543	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			125.08720	129.655	15.49	0.1683	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,944.12130	2,013.356	20.02	0.8180	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			193.72130	166.756	20.02	0.1820	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,365.23440	3,268.752	18.21	0.9906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.63440	5.351	18.21	0.0094	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,141.21730	1,194.730	18.42	0.6748	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,071.56560	1,122.624	18.21	0.6499	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			411.86560	366.324	18.21	0.3501	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,248.16340	3,331.238	22.29	0.9147	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			88.46340	74.938	22.29	0.0853	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,084.99240	2,155.355	20.18	0.8203	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			199.49240	172.755	20.18	0.1797	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			604.71220	545.746	17.34	0.4688	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	28/06/2019	Foreign Exchange Option	14.20	Put		730.21220	768.346	17.34	0.5312	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,404.78480	2,479.435	20.67	0.8538	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		761.22760	800.613	17.43	0.5429	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		159.28480	136.835	20.67	0.1462	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		197.53250	206.223	15.74	0.2291	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,272.03250	1,183.623	15.74	0.7709	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,423.17040	1,482.214	19.01	0.7194	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		327.67040	289.614	19.01	0.2806	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		585.72760	528.013	17.43	0.4571	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		255.60000	267.395	15.87	0.2746	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,145.40000	1,059.996	15.87	0.7254	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,512.04870	2,587.574	20.79	0.8590	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		155.34870	133.574	20.79	0.1410	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		984.24510	906.639	16.20	0.6593	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		350.94510	370.639	16.20	0.3407	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,244.10340	2,314.496	20.32	0.8062	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		238.00340	209.296	20.32	0.1938	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		699.57600	637.830	17.39	0.4888	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		765.67600	803.030	17.39	0.5112	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,561.56860	2,636.018	20.78	0.8380	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		796.13700	834.619	17.47	0.5219	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		195.46860	170.818	20.78	0.1620	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		230.20340	239.551	15.84	0.2365	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,364.10340	1,274.351	15.84	0.7635	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,576.70900	1,637.157	19.26	0.7121	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		370.60900	331.957	19.26	0.2879	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		680.03700	619.419	17.47	0.4781	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,201.79840	1,116.137	16.04	0.7105	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		306.09840	319.537	16.04	0.2895	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		954.21900	997.397	17.84	0.5603	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		631.91900	575.197	17.84	0.4397	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,427.24290	2,499.428	20.56	0.8141	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		234.94290	207.228	20.56	0.1859	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,409.74920	2,480.938	20.52	0.7979	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		268.74920	238.838	20.52	0.2021	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		783.55740	719.296	17.45	0.5044	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		794.55740	831.396	17.45	0.4956	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,735.67080	2,810.770	20.98	0.8284	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		224.67080	198.670	20.98	0.1716	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		256.23310	266.317	15.91	0.2405	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,445.23310	1,354.217	15.91	0.7595	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,733.71180	1,795.291	19.50	0.7103	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		402.71180	363.191	19.50	0.2897	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		763.60000	700.405	17.52	0.4944	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		824.60000	862.505	17.52	0.5056	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		352.65220	367.734	16.12	0.3004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,257.15220	1,170.934	16.12	0.6996	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,098.89350	1,145.360	18.14	0.5808	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			626.99350	572.160	18.14	0.4192	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,892.92720	4,980.492	23.95	0.9288	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			92.92720	78.992	23.95	0.0712	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,020.96060	2,085.869	19.88	0.7390	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			371.16060	333.869	19.88	0.2610	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,212.48420	3,294.013	21.78	0.8490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			202.68420	182.013	21.78	0.1510	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,479.43860	3,377.232	15.65	0.9860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.23860	9.232	15.65	0.0140	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,860.70770	1,765.672	15.41	0.8487	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			140.50770	147.672	15.41	0.1513	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			641.29300	586.222	18.21	0.4181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,141.09300	1,188.222	18.21	0.5819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,762.35740	1,823.378	19.48	0.7014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			432.55740	391.378	19.48	0.2986	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			927.70390	857.337	17.10	0.5578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			677.50390	709.337	17.10	0.4422	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,872.22500	3,957.411	23.09	0.8799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			162.42500	145.411	23.09	0.1201	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			824.45780	759.034	17.46	0.5102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			814.25780	851.034	17.46	0.4898	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,796.12440	3,880.947	22.94	0.8769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			166.32440	148.947	22.94	0.1231	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			777.05260	714.115	17.63	0.4874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			886.85260	926.115	17.63	0.5126	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,388.81000	4,472.367	23.88	0.9000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			139.01000	120.367	23.88	0.1000	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			430.57750	389.424	19.49	0.2973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,770.37750	1,831.424	19.49	0.7027	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			874.59720	806.775	17.28	0.5337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			744.39720	778.775	17.28	0.4663	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			467.94350	424.779	19.23	0.3201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,627.74350	1,686.779	19.23	0.6799	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,597.14810	3,680.956	22.55	0.8683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			177.34810	158.956	22.55	0.1317	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			955.40650	883.771	17.01	0.5700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			645.20650	675.771	17.01	0.4300	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,185.42150	5,274.775	23.88	0.9348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			85.62150	72.775	23.88	0.0652	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,536.86750	4,621.649	23.88	0.9076	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			127.06750	109.649	23.88	0.0924	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,320.89870	1,233.255	16.12	0.7082	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			350.69870	365.255	16.12	0.2918	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			853.35660	786.535	17.35	0.5238	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			773.15660	808.535	17.35	0.4762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,574.03290	4,659.110	23.88	0.9094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			124.23290	107.110	23.88	0.0906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,190.11190	1,108.072	16.34	0.6645	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			429.91190	450.072	16.34	0.3355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,202.14780	1,119.154	16.31	0.6687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			421.94780	441.154	16.31	0.3313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,216.50500	4,303.170	23.77	0.8922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			146.70500	131.170	23.77	0.1078	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,196.12080	1,113.601	16.32	0.6666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			425.92080	445.601	16.32	0.3334	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			865.30730	797.746	17.43	0.5182	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			819.40730	854.946	17.43	0.4818	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,870.69150	1,931.342	19.60	0.7072	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			436.59150	394.142	19.60	0.2928	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			300.79140	268.488	20.60	0.2103	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,554.89140	2,625.688	20.60	0.7897	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,897.82500	2,972.653	21.07	0.8200	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			253.72500	225.453	21.07	0.1800	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			845.08420	778.403	17.50	0.5088	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			849.18420	885.603	17.50	0.4912	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			280.08010	290.096	15.92	0.2427	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,525.98010	1,432.896	15.92	0.7573	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			394.00840	409.611	16.22	0.3074	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,313.50840	1,225.911	16.22	0.6926	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			946.37970	877.143	17.47	0.5306	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			843.87970	879.043	17.47	0.4694	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			440.95540	457.659	16.33	0.3169	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,353.45540	1,265.759	16.33	0.6831	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,606.42410	1,512.374	15.99	0.7554	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			303.92410	314.274	15.99	0.2446	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,030.64840	2,092.102	19.78	0.7074	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			463.14840	420.202	19.78	0.2926	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,069.38080	3,145.185	21.27	0.8124	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			281.88080	253.285	21.27	0.1876	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			925.92340	857.403	17.54	0.5217	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			873.42340	909.303	17.54	0.4783	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,726.21120	2,797.471	20.78	0.7844	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			328.71120	295.571	20.78	0.2156	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,870.35820	2,941.247	20.90	0.7790	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			355.35820	321.547	20.90	0.2210	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,019.16670	948.768	17.48	0.5411	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			864.16670	898.468	17.48	0.4589	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,214.76810	3,290.928	21.44	0.8049	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			893.50680	928.749	17.55	0.4674	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			309.76810	281.228	21.44	0.1951	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		324.53450	334.822	16.04	0.2454	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,679.53450	1,585.122	16.04	0.7546	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,164.34100	2,226.209	19.92	0.7058	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		489.34100	446.509	19.92	0.2942	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		998.50680	929.049	17.55	0.5326	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		484.63810	501.911	16.42	0.3227	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,405.13810	1,317.611	16.42	0.6773	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,269.99260	1,314.972	18.33	0.5580	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		794.09260	734.272	18.33	0.4420	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,554.25550	2,447.292	13.69	0.9289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		63.85550	61.792	13.69	0.0711	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,307.94260	1,226.058	16.69	0.6394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		587.54260	610.558	16.69	0.3606	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		1,109.13580	1,035.802	17.28	0.5676	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,990.99960	2,049.900	19.63	0.6746	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,998.92790	2,057.860	19.64	0.6757	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		563.48080	517.454	19.62	0.3265	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,983.08080	2,041.954	19.62	0.6735	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,317.20590	3,394.862	21.56	0.8040	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		317.60590	290.362	21.56	0.1960	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		561.39960	515.400	19.63	0.3254	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		798.73580	830.302	17.28	0.4324	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,850.32180	2,920.531	20.83	0.7693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		380.72180	346.031	20.83	0.2307	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,745.66480	5,834.484	23.57	0.9178	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		126.06480	109.984	23.57	0.0822	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		559.32790	513.360	19.64	0.3243	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,020.34860	3,091.310	21.00	0.7737	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		383.34860	349.210	21.00	0.2263	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,096.41770	1,024.693	17.46	0.5516	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		883.41770	916.793	17.46	0.4484	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,366.34760	3,443.295	21.59	0.7974	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		339.34760	311.195	21.59	0.2026	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		345.09520	355.339	16.08	0.2456	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,758.09520	1,663.239	16.08	0.7544	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,312.05890	2,374.370	20.03	0.7051	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		515.05890	472.270	20.03	0.2949	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,075.54310	1,004.701	17.53	0.5435	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		912.54310	946.801	17.53	0.4565	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		527.35550	545.223	16.51	0.3278	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,454.05550	1,366.723	16.51	0.6722	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		568.63860	587.035	16.62	0.3323	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,499.73860	1,411.935	16.62	0.6677	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		610.11710	629.272	16.74	0.3357	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,551.51710	1,463.672	16.74	0.6643	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,606.39610	3,679.870	21.86	0.7730	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	16/03/2020	Foreign Exchange Option	17.73	Call			434.99610	401.170	21.86	0.2270	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			807.64530	751.488	19.30	0.3951	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,859.04530	1,910.188	19.30	0.6049	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			802.50810	746.627	19.33	0.3929	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,873.90810	1,925.327	19.33	0.6071	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,748.64690	2,638.523	14.13	0.9106	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			100.04690	97.223	14.13	0.0894	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,373.22880	1,293.583	17.30	0.6024	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			824.62880	852.283	17.30	0.3976	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			805.07170	749.055	19.31	0.3940	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,866.47170	1,917.755	19.31	0.6060	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			652.02740	672.311	16.88	0.3387	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,603.62740	1,516.210	16.88	0.6613	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			690.03260	709.789	16.96	0.3417	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,644.23260	1,555.589	16.96	0.6583	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			731.48410	751.707	17.07	0.3433	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,701.78410	1,612.807	17.07	0.6567	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,131.29160	1,061.994	18.82	0.4773	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,581.59160	1,621.694	18.82	0.5227	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,137.89800	1,068.334	18.79	0.4795	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,568.19800	1,608.034	18.79	0.5205	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,134.58570	1,065.158	18.80	0.4784	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,574.88570	1,614.858	18.80	0.5216	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,722.23010	1,763.000	19.00	0.5277	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,171.43010	1,101.599	19.00	0.4723	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,278.70480	1,205.366	18.97	0.4883	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,726.20480	1,764.566	18.97	0.5117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,285.32960	1,211.736	18.95	0.4903	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,712.82960	1,750.936	18.95	0.5097	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,282.01210	1,208.546	18.96	0.4893	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,719.51210	1,757.746	18.96	0.5107	0.00	0	0
Total \$ / R Option												0.00	0	5,342,054
Total \$ / R												1,793,520,057.40	129,889	6,137,829
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.80360		14.34210			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.95340		14.04960			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.11800		14.22020			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.27550		14.38040			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.45130		14.55860			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	422
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			25,882.16180	50,066.979	16.60	0.5815	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			56,533.54760	27,092.249	16.63	0.4145	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			26,323.54760	50,732.249	16.63	0.5855	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			57,655.04740	27,765.290	16.57	0.4224	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	18/03/2019	Foreign Exchange Option	14.02	Put		25,445.04740	49,405.290	16.57	0.5776		0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		57,092.16180	27,426.979	16.60	0.4185		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		50,222.00380	44,900.193	17.62	0.4188		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		82,262.00380	86,560.193	17.62	0.5812		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		49,884.20130	44,586.498	17.64	0.4165		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		82,924.20130	87,246.498	17.64	0.5835		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		50,562.40560	45,216.083	17.60	0.4211		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		81,602.40560	85,876.083	17.60	0.5789		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		64,761.61630	59,215.436	18.18	0.4214		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		112,741.61630	117,415.436	18.18	0.5786		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		64,444.41140	58,918.010	18.19	0.4198		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		113,424.41140	118,118.010	18.19	0.5802		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		65,080.00560	59,514.469	18.16	0.4231		0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		112,060.00560	116,714.469	18.16	0.5769		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		113,151.34830	105,727.273	17.21	0.5762		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		77,111.34830	80,177.273	17.21	0.4238		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		112,700.09000	105,294.145	17.22	0.5745		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		77,660.09000	80,744.145	17.22	0.4255		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		113,604.46940	106,162.267	17.19	0.5779		0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		76,564.46940	79,612.267	17.19	0.4221		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		109,794.77990	102,779.475	18.19	0.5072		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		121,934.77990	125,649.475	18.19	0.4928		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		109,424.26400	102,424.235	18.20	0.5059		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		122,564.26400	126,294.235	18.20	0.4941		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		110,167.30320	103,136.086	18.17	0.5086		0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		121,307.30320	125,006.086	18.17	0.4914		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	422
£ / R	On	21/01/2019	Foreign Exchange Future		17.66650	17.73530		0.0000		0.00	0	0	4,112	
£ / R	On	31/01/2019	Foreign Exchange Future		17.68750	17.77320		0.0000		0.00	0	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future		17.77880	18.02980		0.0000		0.00	0	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future		17.83250	18.47110		0.0000		124,827.50	7	395,576		
£ / R	On	29/03/2019	Foreign Exchange Future		17.86640	18.29470		0.0000		0.00	0	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future		17.91870	18.02160		0.0000		0.00	0	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future		17.95270	18.01780		0.0000		0.00	0	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future		18.10370	18.17220		0.0000		0.00	0	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future		18.39780	18.47310		0.0000		0.00	0	0	14,864	
£ / R	On	13/12/2019	Foreign Exchange Future		18.67560	18.75200		0.0000		0.00	0	0	247	
£ / R	On	16/03/2020	Foreign Exchange Future		18.98180	19.06140		0.0000		0.00	0	0	0	
Total £ / R Future												124,827.50	7	420,880
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put		404.02860	446.841	17.71	0.8713	0.00	0	0	
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call		49.32860	23.341	17.71	0.1287	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		1,040.69990	1,115.712	17.92	0.9501	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	31/01/2019	Foreign Exchange Option	18.79	Call		23.89990	13.212	17.92	0.0499	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		239.32450	320.418	15.34	0.4432	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		599.12450	429.218	15.34	0.5568	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		753.91230	377.282	15.61	0.4544	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		282.81230	544.782	15.61	0.5456	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,995.48320	3,614.629	20.17	0.9859	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		26.58320	7.129	20.17	0.0141	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,643.70390	2,204.987	18.21	0.9337	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		114.80390	37.487	18.21	0.0663	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		259.46450	98.980	17.16	0.1561	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		978.36450	1,456.480	17.16	0.8439	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		1,804.10280	2,377.700	18.44	0.9455	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		95.20280	30.200	18.44	0.0545	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		839.64860	1,291.338	16.92	0.8112	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		310.74860	123.838	16.92	0.1888	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		585.80260	274.138	16.01	0.3584	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		414.70260	741.638	16.01	0.6416	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		580.71340	271.166	16.02	0.3554	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		419.61340	748.666	16.02	0.6446	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		590.92160	277.140	15.99	0.3614	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		409.82160	734.641	15.99	0.6386	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		428.12730	621.450	15.75	0.5568	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		632.82730	397.850	15.75	0.4432	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		618.09840	656.834	15.67	0.5393	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		529.69840	465.533	15.67	0.4607	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		655.74030	673.735	15.72	0.5259	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		563.54030	516.435	15.72	0.4741	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		565.94760	522.396	16.17	0.4107	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,023.74760	1,048.696	16.17	0.5893	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		562.41770	519.014	16.18	0.4087	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,030.21770	1,055.314	16.18	0.5913	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		569.49640	525.801	16.16	0.4127	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,017.29640	1,042.101	16.16	0.5873	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		842.52670	789.676	16.30	0.4585	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,189.42670	1,211.876	16.30	0.5415	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		838.70140	785.966	16.30	0.4570	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,195.60140	1,218.166	16.30	0.5430	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		846.37320	793.395	16.29	0.4601	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,183.27320	1,205.595	16.29	0.5399	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		753.05750	704.164	17.00	0.3695	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,971.05750	1,998.564	17.00	0.6305	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		758.53900	709.464	16.98	0.3717	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,956.53900	1,983.864	16.98	0.6283	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		755.78980	706.809	16.99	0.3706	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,963.78980	1,991.209	16.99	0.6294	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		971.17970	914.403	17.55	0.3975	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	16/03/2020	Foreign Exchange Option	20.30	Put			2,209.77970	2,232.603	17.55	0.6025	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			968.28680	911.600	17.56	0.3965	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,216.88680	2,239.800	17.56	0.6035	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			974.07340	917.216	17.54	0.3984	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,202.67340	2,225.416	17.54	0.6016	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												124,827.50	7	427,380
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12741		0.13283			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12974		0.13108			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13231		0.13372			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13477		0.13623			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13761		0.13910			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,296.15210	1,773.812	23.82	0.9403	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			13.35210	33.112	23.82	0.0597	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,377.41660	928.365	23.20	0.7515	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			94.61660	187.665	23.20	0.2485	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			655.19840	355.121	22.57	0.4316	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			372.39840	614.421	22.57	0.5684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			710.08500	641.755	19.79	0.5189	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			602.08500	667.955	19.79	0.4811	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			371.44380	329.764	21.30	0.3115	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,263.44380	1,355.964	21.30	0.6885	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,280.02540	1,178.919	17.71	0.7722	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			172.02540	205.119	17.71	0.2278	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,313.75930	1,394.891	21.73	0.5909	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,708.03100	1,591.257	20.39	0.7486	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			335.73100	360.457	20.39	0.2514	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,107.53710	1,018.136	21.06	0.5747	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			735.23710	787.336	21.06	0.4253	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			686.05930	625.691	21.73	0.4091	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,985.12980	1,863.886	19.64	0.7625	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			362.02980	386.886	19.64	0.2375	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,382.76570	1,287.633	20.55	0.6110	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			759.66570	810.633	20.55	0.3890	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			943.02680	875.700	21.46	0.4665	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,319.92680	1,398.700	21.46	0.5335	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,225.02630	1,154.668	21.31	0.5160	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,314.82630	1,393.968	21.31	0.4840	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			895.23220	849.417	22.39	0.4066	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,985.03220	2,088.717	22.39	0.5934	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,680.89880	1,583.075	20.24	0.6441	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			770.69880	822.374	20.24	0.3559	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			15.63310		15.81760			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			15.75280		16.10120			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.81030		16.50540			0.0000	7,826,098.50	495	135,624
€ / R	On	29/03/2019	Foreign Exchange Future			15.80150		16.24710			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.90360		16.12100			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.94020		16.12410			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.10340		16.29180			0.0000	1,191,651.60	74	24,570
€ / R	On	14/08/2019	Foreign Exchange Future			16.31250		16.50700			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.42650		16.62420			0.0000	205,331,250.00	12,500	22,079
€ / R	On	13/12/2019	Foreign Exchange Future			16.73560		16.93750			0.0000	209,195,000.00	12,500	12,777
€ / R	On	16/03/2020	Foreign Exchange Future			17.04340		17.24580			0.0000	0.00	0	0
Total € / R Future												423,544,000.10	25,569	199,967
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			495.80230	670.554	18.60	0.9718	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			13.40230	3.654	18.60	0.0282	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			187.35430	319.498	14.40	0.4989	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			518.55430	302.298	14.40	0.5011	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,157.56560	3,844.425	22.39	0.9901	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			12.96560	4.725	22.39	0.0099	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			201.89600	490.364	14.97	0.5653	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			707.29600	300.664	14.97	0.4347	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			994.63040	481.159	14.31	0.6019	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			89.23040	270.859	14.31	0.3981	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			622.55920	254.410	15.27	0.3823	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			257.15920	584.109	15.27	0.6177	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			616.81420	251.369	15.29	0.3787	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			261.41420	591.069	15.29	0.6213	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			628.34730	257.484	15.25	0.3859	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			252.94730	577.184	15.25	0.6141	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			188.22810	57.398	17.63	0.1079	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,012.82810	1,577.098	17.63	0.8921	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			496.85680	753.339	15.71	0.6656	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			423.95680	234.838	15.71	0.3344	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			587.58540	703.762	15.55	0.6050	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			428.58540	327.362	15.55	0.3950	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			708.47620	809.910	15.88	0.6237	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			412.57620	330.110	15.88	0.3763	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,030.37370	1,139.286	16.59	0.6481	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			459.23560	380.141	16.61	0.3500	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,037.43560	1,146.741	16.61	0.6500	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			456.32020	377.613	16.62	0.3481	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,044.52020	1,154.213	16.62	0.6519	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			462.17370	382.687	16.59	0.3519	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			558.26940	623.901	15.47	0.4178	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,035.26940	906.401	15.47	0.5822	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,321.74060	3,485.401	20.16	0.8730	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			178.74060	147.901	20.16	0.1270	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			931.85840	811.185	15.73	0.5386	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			664.85840	738.685	15.73	0.4614	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			631.80360	540.646	16.75	0.3951	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,134.80360	1,238.146	16.75	0.6049	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			528.49600	454.126	17.75	0.3176	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,684.29600	1,807.626	17.75	0.6824	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			526.20010	452.098	17.76	0.3164	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,692.00010	1,815.598	17.76	0.6836	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			530.80320	456.166	17.73	0.3188	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,676.60320	1,799.666	17.73	0.6812	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,347.10130	2,488.256	18.77	0.7688	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			371.30130	314.756	18.77	0.2312	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,434.91700	1,294.057	15.60	0.6233	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			647.41700	708.457	15.60	0.3767	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,008.15620	4,176.876	21.21	0.8244	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,800.99870	1,915.993	17.76	0.6366	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,279.65390	3,079.113	14.62	0.9321	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			72.15390	73.513	14.62	0.0679	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			325.65620	292.476	21.21	0.1756	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			725.93600	639.272	17.77	0.3623	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,808.43600	1,923.672	17.77	0.6377	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			723.38370	636.966	17.78	0.3612	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,815.88370	1,931.366	17.78	0.6388	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			728.49870	641.593	17.76	0.3634	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,080.90520	2,192.358	18.05	0.6216	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			874.14450	783.406	18.06	0.3774	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,088.34450	2,200.006	18.06	0.6226	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			871.58550	781.063	18.07	0.3765	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,095.78550	2,207.663	18.07	0.6235	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			876.70520	785.758	18.05	0.3784	0.00	0	0
Total € / R Option												0.00	0	185,700
Total € / R												423,544,000.10	25,569	385,667
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.91960		10.34800			0.0000	0.00	0	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.03980		10.14960			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.17250		10.28740			0.0000	1,658,117.50	163	813
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.30000		10.41680			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.44240		10.56150			0.0000	0.00	0	0
Total AU\$ / R Future												1,658,117.50	163	24,319

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			227.47950	70.166	13.79	0.2237	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			249.47950	520.566	13.79	0.7763	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			236.12200	73.686	13.73	0.2331	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			238.12200	504.086	13.73	0.7669	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			231.76820	71.906	13.76	0.2283	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			243.76820	512.306	13.76	0.7717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			968.85970	1,052.239	15.02	0.8169	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			116.97290	90.828	15.05	0.1810	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			977.37290	1,061.028	15.05	0.8190	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			115.50760	89.633	15.07	0.1789	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			985.90760	1,069.833	15.07	0.8211	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			118.45970	92.040	15.02	0.1831	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			769.43260	838.602	14.16	0.6687	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			292.32580	245.792	14.12	0.3366	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			754.92580	823.292	14.12	0.6634	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			289.56780	243.435	14.14	0.3339	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			762.16780	830.935	14.14	0.6661	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			286.83260	241.102	14.16	0.3313	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			850.25940	917.607	14.12	0.6383	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			364.31270	315.153	14.13	0.3594	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			857.51270	925.153	14.13	0.6406	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			369.93210	320.086	14.10	0.3640	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			843.13210	910.086	14.10	0.6360	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			923.78610	993.966	14.30	0.6609	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			340.58610	293.966	14.30	0.3391	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			367.05940	317.607	14.12	0.3617	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			464.58410	409.273	14.57	0.3871	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			963.08410	1,026.873	14.57	0.6129	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			461.61400	406.648	14.59	0.3851	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			970.11400	1,034.248	14.59	0.6149	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			467.57400	411.920	14.56	0.3891	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			956.07400	1,019.520	14.56	0.6109	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												1,658,117.50	163	25,319
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.43280		10.85170			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.56570		10.65080			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.71010		10.79880			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.72550		10.81520			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.86120		10.95350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,400
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			322.98660	125.616	14.27	0.3255	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			201.28660	422.816	14.27	0.6745	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			317.81570	123.043	14.30	0.3202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			206.11570	430.243	14.30	0.6798	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			328.22010	128.239	14.24	0.3309	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			196.52010	415.439	14.24	0.6691	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			331.65900	288.005	14.48	0.4243	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			480.85900	522.304	14.48	0.5757	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			327.99560	284.672	14.50	0.4206	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			487.19560	528.972	14.50	0.5794	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			335.35720	291.373	14.46	0.4281	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			474.55720	515.673	14.46	0.5719	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			318.57000	281.619	15.40	0.3373	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			899.77000	951.519	15.40	0.6627	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			316.01000	279.293	15.42	0.3350	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			907.21000	959.193	15.42	0.6650	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			313.47170	276.988	15.44	0.3327	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			914.67170	966.888	15.44	0.6673	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			364.95810	326.290	15.50	0.3364	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,089.75810	1,140.791	15.50	0.6636	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			362.52980	324.063	15.51	0.3345	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,097.32980	1,148.563	15.51	0.6655	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			367.40430	328.536	15.48	0.3384	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,082.20430	1,133.036	15.48	0.6616	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			467.03970	422.939	15.83	0.3650	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,203.53970	1,251.739	15.83	0.6350	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			464.44020	420.525	15.85	0.3633	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,210.94020	1,259.325	15.85	0.6367	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			469.65070	425.368	15.82	0.3667	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,196.15070	1,244.169	15.82	0.6333	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,400
CF CANDCO	On	18/03/2019	Foreign Exchange Future			17.52000		35.80000			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			14.01640		14.63030			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.28990		14.45450			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.59170		14.76520			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.88140		15.05890			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.16320		15.34190			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			471.41530	187.293	15.97	0.3244	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			311.11530	640.893	15.97	0.6756	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			466.35350	184.813	15.99	0.3209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			316.05350	648.413	15.99	0.6791	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			476.52250	189.803	15.94	0.3280	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			306.22250	633.403	15.94	0.6720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			501.94860	421.032	16.67	0.4085	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			777.44860	861.131	16.67	0.5915	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			498.42560	417.912	16.69	0.4061	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			783.92560	868.012	16.69	0.5939	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			505.49890	424.173	16.66	0.4108	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			770.99890	854.273	16.66	0.5892	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			531.50830	458.712	18.36	0.3411	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,456.30830	1,557.012	18.36	0.6589	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			529.02580	456.489	18.38	0.3397	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,463.82580	1,564.789	18.38	0.6603	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			534.00400	460.947	18.35	0.3425	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,448.80400	1,549.247	18.35	0.6575	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			725.55540	640.950	18.70	0.3819	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,616.65540	1,709.550	18.70	0.6181	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			722.86750	638.496	18.71	0.3807	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,623.96750	1,717.096	18.71	0.6193	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			720.19130	636.049	18.72	0.3795	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,631.29130	1,724.649	18.72	0.6205	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			797.72810	713.520	19.33	0.3675	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,085.82810	2,180.320	19.33	0.6325	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			795.32740	711.312	19.34	0.3665	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,093.42740	2,188.112	19.34	0.6335	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			800.13780	715.738	19.31	0.3685	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,078.23780	2,172.538	19.31	0.6315	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			2.03950		2.11900			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06100		2.07510			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			440.62940	864.061	14.96	0.6727	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			737.81630	316.218	14.66	0.3828	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			347.81630	721.218	14.66	0.6172	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			682.64830	286.341	14.81	0.3543	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			392.64830	791.341	14.81	0.6457	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			630.62940	259.061	14.96	0.3273	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,326.57160	1,212.636	14.34	0.6856	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			375.57160	402.636	14.34	0.3144	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,259.43490	1,150.410	14.38	0.6655	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			408.43490	440.410	14.38	0.3345	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,395.61100	1,277.003	14.30	0.7054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			344.61100	367.003	14.30	0.2946	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			2.13450		2.22850			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17510		2.20070			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21900		2.24590			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.25810		2.28490			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.38760		2.41670			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			757.18180	1,397.192	15.62	0.8059	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			520.75660	176.240	15.43	0.2317	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			635.75660	1,231.240	15.43	0.7683	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			481.72380	159.453	15.57	0.2129	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			696.72380	1,314.453	15.57	0.7871	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			442.18180	142.192	15.62	0.1941	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			583.84410	670.548	14.33	0.4315	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,037.42300	873.651	14.41	0.5484	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			630.42300	722.651	14.41	0.4516	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,146.30680	971.539	14.25	0.5887	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			539.30680	620.539	14.25	0.4113	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,090.84410	921.548	14.33	0.5685	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			626.16050	531.938	16.40	0.3018	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,167.16050	2,341.939	16.40	0.6982	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			674.63740	573.936	16.22	0.3217	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,015.63740	2,183.936	16.22	0.6783	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			649.92430	552.507	16.31	0.3116	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,090.92430	2,262.506	16.31	0.6884	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			626.22940	537.406	17.13	0.2612	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,177.22940	3,356.406	17.13	0.7388	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			608.75880	520.531	17.19	0.2543	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,259.75880	3,439.531	17.19	0.7457	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			644.28280	554.863	17.07	0.2683	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,095.28280	3,273.863	17.07	0.7317	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,109.78910	983.659	17.62	0.3544	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,042.78910	3,207.659	17.62	0.6456	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,085.65270	961.293	17.68	0.3477	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,118.65270	3,285.293	17.68	0.6523	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,134.56290	1,006.635	17.56	0.3613	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,967.56290	3,130.635	17.56	0.6387	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76320		1.83220			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78570		1.79840			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			744.62180	359.680	16.63	0.4255	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			322.62180	627.680	16.63	0.5745	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			689.24360	326.267	16.81	0.3950	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			367.24360	694.267	16.81	0.6050	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			803.32140	396.113	16.46	0.4573	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			281.32140	564.113	16.46	0.5427	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			976.27650	884.061	16.57	0.5753	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			592.27650	627.061	16.57	0.4247	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			926.11270	836.707	16.68	0.5541	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			642.11270	679.707	16.68	0.4459	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,028.63420	933.649	16.46	0.5966	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			544.63420	576.649	16.46	0.4034	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13440		0.13970			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13390		0.13510			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13360		0.13430			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13310		0.13390			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13260		0.13370			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			1.62460		1.69500			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64800		1.66640			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			9.36660		9.81110			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.48230		9.62480			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.61010		9.75720			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.73230		9.88130			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.22260		10.38400			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			100.57280	295.136	13.18	0.6156	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			375.13610	128.566	13.21	0.3773	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			104.03610	301.966	13.21	0.6227	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	18/03/2019	Foreign Exchange Option	9.52	Call			388.28550	134.974	13.15	0.3915	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			97.18550	288.374	13.15	0.6085	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			381.67280	131.736	13.18	0.3844	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			226.36180	173.991	14.17	0.3252	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			521.56180	611.691	14.17	0.6748	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			223.35040	171.546	14.19	0.3215	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			528.55040	619.246	14.19	0.6785	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			229.41130	176.470	14.15	0.3289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			514.61130	604.170	14.15	0.6711	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			407.04090	336.066	14.08	0.4376	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			499.84090	575.966	14.08	0.5624	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			403.15750	332.682	14.10	0.4342	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			505.95750	582.582	14.10	0.5658	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			410.95570	339.481	14.07	0.4409	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			493.75570	569.381	14.07	0.5591	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			372.51640	312.831	14.94	0.3589	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			841.21640	930.531	14.94	0.6411	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			369.62250	310.393	14.96	0.3566	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			848.32250	938.093	14.96	0.6434	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			375.42970	315.291	14.92	0.3612	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			834.12970	922.991	14.92	0.6388	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			636.34550	553.407	15.52	0.4651	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			772.34550	850.807	15.52	0.5349	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			632.64220	550.059	15.53	0.4630	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			778.64220	857.459	15.53	0.5370	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			640.07090	556.771	15.50	0.4673	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			766.07090	844.171	15.50	0.5327	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31280		1.36040			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31920		1.32220			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			204.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	272.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			104.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	372.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			304.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	172.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	8.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			78.00000	108.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			122.00000	92.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/03/2019	Foreign Exchange Future		1.29190				1.28790			0.0000	258,380.00	200	200
QUANTO £On	14/06/2019	Foreign Exchange Future		1.29740				1.29340			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future		1.30310				1.29910			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future		1.30820				1.30400			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future		1.31350				1.30930			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												258,380.00	200	200
Total QUANTO £ / \$												258,380.00	200	200
QUANTO €On	18/03/2019	Foreign Exchange Future		1.14540				1.15080			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future		1.15410				1.15960			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future		1.16350				1.16910			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future		1.17230				1.17780			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future		1.17940				1.18460			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future					10.18780			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future					10.29840			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			406.32270	165.288	13.95	0.4085	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			134.02270	317.488	13.95	0.5915	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			400.15690	161.941	13.98	0.4022	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			137.85690	324.141	13.98	0.5978	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			412.55480	168.697	13.92	0.4149	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			130.25480	310.897	13.92	0.5851	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			612.22110	522.563	13.67	0.6481	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			192.62110	224.163	13.67	0.3519	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			605.93060	516.735	13.68	0.6438	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			196.33060	228.335	13.68	0.3562	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			618.55580	528.439	13.66	0.6525	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			188.95580	220.039	13.66	0.3475	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					2.48280			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future					2.39970			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 TRY / R Future									0.00	0	25,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			28.25100	14.227	20.59	0.1388	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			215.45100	261.427	20.59	0.8612	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			26.42360	13.173	20.64	0.1301	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			223.62360	270.373	20.64	0.8699	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			30.18640	15.358	20.54	0.1481	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			207.38640	252.558	20.54	0.8519	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.60470	0.442	22.38	0.0043	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,149.00470	1,130.742	22.38	0.9957	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.57010	0.415	22.38	0.0041	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,158.97010	1,140.715	22.38	0.9959	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.64130	0.471	22.38	0.0046	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,139.04130	1,120.771	22.38	0.9954	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	25,000
Total Futures									2 219 105 382.50	155,828	1,472,222
Total Options									0.00	0	5,535,254
Grand Total:									2,219,105,382.50	155,828	7,007,476