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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/01/2019 Foreign Exchange Future			13.61790		13.70320			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.61950		13.70480			0.0000	0.00	0	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.64020		13.72570			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.64340		13.72890			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.66010		13.74510			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.66180		13.74670			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.66500		13.74990			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.67150		13.75640			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.67320		13.75800			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.68290		13.76770			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.69420		13.77910			0.0000	340,081,762.80	24,834	535,290
\$ / R On 27/03/2019 Foreign Exchange Future			13.70890		13.79370			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.71210		13.79690			0.0000	0.00	0	4,202
\$ / R On 02/04/2019 Foreign Exchange Future			13.71870		13.80350			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.72360		13.80840			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.74010		13.82480			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.75820		13.84280			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.76310		13.84780			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.76480		13.84950			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.81700		13.90250			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.82210		13.90760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			13.82380		13.90930			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.84080		13.92630			0.0000	138,408.00	10	104,981
\$ / R	On	20/06/2019	Foreign Exchange Future			13.85100		13.93650			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.86460		13.95010			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.86970		13.95530			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.87300		13.95870			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.92050		14.00690			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.92220		14.00860			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.94300		14.02950			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.97240		14.05920			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.97760		14.06440			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.98100		14.06790			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.98270		14.06970			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.00170		14.08890			0.0000	14,001.70	1	14,284
\$ / R	On	30/09/2019	Foreign Exchange Future			14.02580		14.11340			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.02930		14.11690			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.07940		14.16770			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.13050		14.21900			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.13560		14.22420			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.13890		14.22770			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.15410		14.24340			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.18450		14.27490			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.18800		14.27850			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.23910		14.33070			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.29450		14.38770			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.31960		14.41340			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.35000		14.44470			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.39840		14.49430			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.46120		14.55530			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.47960		14.57330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.56460		14.65580			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.66030		14.75030			0.0000	0.00	0	0
Total \$ / R Future												340,234,172.50	24,845	773,839
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.04460	0.025	29.07	0.0005	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			753.24460	667.925	29.07	0.9995	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,176.83610	1,262.113	46.84	0.9998	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			0.03610	0.013	46.84	0.0002	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			3.74800	0.708	23.71	0.0089	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			498.94800	581.208	23.71	0.9911	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,765.21770	1,850.513	46.43	0.9999	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			914.86270	829.504	22.25	0.9999	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			704.93720	619.639	22.06	0.9979	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			0.13720	0.139	22.06	0.0021	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			676.66820	760.733	26.52	0.9971	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1.46820	0.233	26.52	0.0029	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			0.49950	0.094	29.19	0.0012	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			16.27190	4.318	19.81	0.0517	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			261.47190	334.818	19.81	0.9483	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			307.18500	383.442	20.59	0.9641	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			11.98500	2.942	20.59	0.0359	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.06270	0.004	22.25	0.0001	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.01770	0.013	46.43	0.0001	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			41.21040	14.258	17.47	0.1558	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			136.41040	194.758	17.47	0.8442	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			2.85690	0.511	24.49	0.0064	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			548.05690	631.011	24.49	0.9936	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			845.69950	930.594	29.19	0.9988	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,425.22130	1,510.515	39.27	0.9998	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.02130	0.015	39.27	0.0002	0.00	0	250
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,376.45090	1,461.122	20.35	0.9927	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			2.15090	1.322	20.35	0.0073	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			119.97100	87.419	15.05	0.3118	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			261.07100	314.019	15.05	0.6882	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			161.17570	120.637	14.64	0.3999	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			192.27570	237.237	14.64	0.6001	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			222.29430	270.992	14.83	0.6418	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			141.19430	104.392	14.83	0.3582	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			650.24190	725.729	16.85	0.9147	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			29.14190	19.129	16.85	0.0853	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			434.86790	495.428	15.69	0.7491	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			109.96790	85.528	15.69	0.2509	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			225.09260	268.339	14.62	0.5551	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			221.79260	180.139	14.62	0.4449	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			12.26100	13.419	14.04	0.0564	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			932.16100	848.419	14.04	0.9436	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			769.82920	688.989	13.49	0.9047	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			19.92920	23.989	13.49	0.0953	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			86.37810	67.776	16.48	0.1939	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			586.47810	652.776	16.48	0.8061	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,529.40980	1,611.675	19.31	0.9761	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			9.30980	6.675	19.31	0.0239	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			819.15520	892.393	17.31	0.8846	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			49.05520	37.393	17.31	0.1154	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,029.70780	1,107.258	17.97	0.9275	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			29.60780	22.258	17.97	0.0725	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			95.71910	75.393	16.31	0.2125	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			545.81910	610.393	16.31	0.7875	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,884.14180	1,967.854	20.14	0.9892	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			4.04180	2.854	20.14	0.0108	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			257.54040	211.481	14.61	0.4840	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			207.64040	246.481	14.61	0.5160	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			667.22080	735.178	16.67	0.8193	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			83.62080	66.678	16.67	0.1807	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			711.58080	780.313	16.86	0.8296	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			79.58080	63.513	16.86	0.1704	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			208.23380	174.953	15.45	0.3693	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			380.53380	432.053	15.45	0.6307	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,407.95650	1,486.928	18.71	0.9444	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			25.65650	19.828	18.71	0.0556	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			26.38620	20.512	18.79	0.0534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,567.28620	1,646.311	18.79	0.9466	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			25.88890	20.118	18.80	0.0525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,576.78890	1,655.918	18.80	0.9475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			26.89260	20.913	18.77	0.0543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,557.79260	1,636.713	18.77	0.9457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			200.26650	170.706	15.82	0.3378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			471.16650	526.506	15.82	0.6622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,980.73570	1,895.985	16.74	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.63570	1.786	16.74	0.0065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,721.98280	1,637.464	15.70	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			2.88280	3.264	15.70	0.0119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			151.67610	178.659	14.48	0.3561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			480.77610	422.859	14.48	0.6439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,279.96660	2,195.105	17.93	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.86660	0.905	17.93	0.0033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,449.15970	3,364.263	22.40	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.05970	0.063	22.40	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,040.53840	1,955.756	16.97	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.43840	1.557	16.97	0.0057	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			804.57980	872.359	17.02	0.8088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			103.67980	86.559	17.02	0.1912	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,040.44520	960.072	14.11	0.9202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			21.34520	25.872	14.11	0.0798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			313.29920	269.967	14.96	0.4809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			284.19920	325.767	14.96	0.5191	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,229.21900	1,305.540	18.23	0.9040	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			48.31900	39.740	18.23	0.0960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,453.99940	1,531.654	18.64	0.9344	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			33.09940	25.854	18.64	0.0656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			474.39000	416.900	14.49	0.6385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			155.29000	182.700	14.49	0.3615	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,691.47110	1,771.721	18.95	0.9574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			20.57110	15.921	18.95	0.0426	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			657.68430	721.178	16.53	0.7556	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			136.78430	115.378	16.53	0.2444	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,778.18200	1,859.141	19.06	0.9637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			17.28200	13.341	19.06	0.0363	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,317.10480	1,234.178	14.42	0.9654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			8.00480	9.978	14.42	0.0346	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			265.82720	228.711	15.28	0.4248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			346.72720	394.511	15.28	0.5752	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,278.33110	1,195.658	14.38	0.9609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			9.23110	11.458	14.38	0.0391	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			250.60680	215.172	15.39	0.4054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			371.50680	420.972	15.39	0.5946	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,425.59780	1,503.183	18.60	0.9310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			34.69780	27.383	18.60	0.0690	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,302.93120	3,387.710	23.44	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			2.03120	1.910	23.44	0.0053	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			110.26960	92.371	16.91	0.2022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			771.16960	838.171	16.91	0.7978	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			822.99560	746.401	13.86	0.8555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			43.89560	52.201	13.86	0.1445	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			911.92600	833.532	13.96	0.8859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			32.82600	39.332	13.96	0.1141	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			215.91470	184.475	15.68	0.3594	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			436.81470	490.274	15.68	0.6406	4,902,745.00	10,000	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			141.05000	119.067	16.47	0.2510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			641.95000	704.867	16.47	0.7490	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			95.84850	79.800	17.14	0.1783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			846.74850	915.600	17.14	0.8217	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,701.07820	1,781.412	18.96	0.9582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			20.17820	15.612	18.96	0.0418	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,312.92830	3,397.708	23.50	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			2.02830	1.908	23.50	0.0053	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			60.36550	49.814	17.87	0.1177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,101.26550	1,175.614	17.87	0.8823	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,119.57210	2,202.453	19.49	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			8.67210	6.653	19.49	0.0193	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,722.84600	3,807.657	25.63	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.94600	1.857	25.63	0.0048	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			126.66090	106.641	16.67	0.2286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			697.56090	762.441	16.67	0.7714	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,894.57060	1,976.323	19.20	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			13.67060	10.523	19.20	0.0293	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,823.15130	2,907.873	20.95	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			2.25130	2.073	20.95	0.0063	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			91.37870	75.999	17.22	0.1709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			872.27870	941.799	17.22	0.8291	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,356.25940	2,439.908	19.78	0.9877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			5.35940	4.108	19.78	0.0123	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			893.92910	815.867	13.94	0.8803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			34.82910	41.667	13.94	0.1197	0.00	0	139,342

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			100.53240	83.790	17.07	0.1859	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			821.43240	889.590	17.07	0.8141	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,227.86030	2,311.136	19.62	0.9843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			6.96030	5.336	19.62	0.0157	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			720.75270	650.180	14.02	0.8072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			61.65270	75.980	14.02	0.1928	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,041.06740	2,123.607	19.39	0.9777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			10.16740	7.807	19.39	0.0223	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			540.67990	479.015	14.35	0.6917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			121.57990	144.815	14.35	0.3083	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			619.69780	553.718	14.20	0.7473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			90.59780	109.518	14.20	0.2527	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,604.13090	2,688.282	20.09	0.9923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			3.23090	2.482	20.09	0.0077	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			337.76350	290.786	14.82	0.5076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			258.66350	296.586	14.82	0.4924	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			59.41170	49.013	17.90	0.1160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,110.31170	1,184.813	17.90	0.8840	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			347.93250	300.070	14.79	0.5184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			248.83250	285.870	14.79	0.4816	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			68.57740	56.714	17.67	0.1321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,029.47740	1,102.514	17.67	0.8679	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			58.47310	48.227	17.92	0.1144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,119.37310	1,194.027	17.92	0.8856	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			294.69760	254.259	15.08	0.4601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			305.59760	350.059	15.08	0.5399	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,242.95030	3,327.723	23.13	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			2.05030	1.923	23.13	0.0054	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,322.92530	3,407.706	23.55	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			2.02530	1.906	23.55	0.0053	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,452.89170	3,537.683	24.22	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.99170	1.883	24.22	0.0051	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			203.30940	173.379	15.79	0.3420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			464.20940	519.179	15.79	0.6580	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,222.66110	4,307.086	27.18	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.76110	1.286	27.18	0.0032	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,621.75000	4,706.405	27.18	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.85000	0.605	27.18	0.0016	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			37.53030	30.123	18.54	0.0750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,378.43030	1,455.923	18.54	0.9250	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			33.62850	26.354	18.63	0.0667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,444.52850	1,522.154	18.63	0.9333	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,192.96780	3,277.736	22.87	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			2.06780	1.936	22.87	0.0055	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,182.97150	3,267.739	22.82	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			2.07150	1.939	22.82	0.0055	0.00	0	12,600

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	15.13	Call			36.94530	29.555	18.55	0.0738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,387.84530	1,465.355	18.55	0.9262	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			327.81540	282.298	14.88	0.4968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			268.71540	308.098	14.88	0.5032	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,803.16440	2,887.883	20.85	0.9936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			2.26440	2.083	20.85	0.0064	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			42.57290	34.956	18.43	0.0855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,303.47290	1,380.755	18.43	0.9145	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,522.87690	3,607.674	24.59	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.97690	1.874	24.59	0.0050	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			419.41040	365.819	14.62	0.5895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			190.31040	221.619	14.62	0.4105	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			779.59660	705.524	13.93	0.8363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			50.49660	61.324	13.93	0.1637	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,524.70040	2,608.717	19.99	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			3.80040	2.917	19.99	0.0090	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,739.57670	1,820.233	19.01	0.9610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			18.67670	14.433	19.01	0.0390	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			696.73640	627.168	14.06	0.7941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			67.63640	82.968	14.06	0.2059	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			449.40120	393.631	14.55	0.6168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			170.30120	199.431	14.55	0.3832	997,154.00	5,000	22,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			390.80860	339.414	14.68	0.5621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			211.70860	245.214	14.68	0.4379	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			79.16550	65.646	17.44	0.1504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			950.06550	1,021.446	17.44	0.8496	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			38.72950	31.289	18.52	0.0775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,359.62950	1,437.089	18.52	0.9225	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			561.61060	498.734	14.31	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			112.51060	134.535	14.31	0.2928	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,758.86650	1,839.676	19.03	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			17.96650	13.877	19.03	0.0376	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,060.67170	2,143.301	19.41	0.9785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			9.77170	7.501	19.41	0.0215	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,256.97580	1,333.670	18.30	0.9081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			46.07580	37.870	18.30	0.0919	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			159.44320	135.022	16.24	0.2789	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			580.34320	640.822	16.24	0.7211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,208.14490	2,291.354	19.60	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			7.24490	5.554	19.60	0.0163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			108.58420	90.883	16.94	0.1994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			779.48420	846.683	16.94	0.8006	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			61.33490	50.627	17.85	0.1194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,092.23490	1,166.427	17.85	0.8806	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,266.25220	1,343.068	18.33	0.9094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			45.35220	37.268	18.33	0.0906	0.00	0	1,260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			513.51740	453.496	14.41	0.6707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			134.41740	159.296	14.41	0.3293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			113.72060	95.418	16.86	0.2078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			754.62060	821.218	16.86	0.7922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,003.30650	923.440	14.07	0.9113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			24.20650	29.240	14.07	0.0887	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,472.77940	1,550.680	18.66	0.9366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			31.87940	24.879	18.66	0.0634	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			269.75710	232.215	15.25	0.4298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			340.65710	388.015	15.25	0.5702	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			15.37510	11.851	19.13	0.0326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,836.27510	1,917.651	19.13	0.9674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,643.54710	1,723.355	18.88	0.9535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			22.64710	17.555	18.88	0.0465	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,083.22010	1,157.254	17.82	0.8788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			62.32010	51.454	17.82	0.1212	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			618.59390	680.620	16.39	0.7388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			147.69390	124.820	16.39	0.2612	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			379.75780	329.244	14.71	0.5511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			220.65780	255.044	14.71	0.4489	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			787.82460	855.219	16.96	0.8034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			106.92460	89.419	16.96	0.1966	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			281.85590	243.013	15.16	0.4448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			322.75590	368.813	15.16	0.5552	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.97120	1.871	24.74	0.0049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,552.87120	3,637.671	24.74	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,870.97450	5,955.849	27.18	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.07450	0.049	27.18	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			403.57590	455.078	15.53	0.6181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			232.67590	199.278	15.53	0.3819	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,405.74500	2,489.515	19.84	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			4.84500	3.715	19.84	0.0112	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,501.02800	1,579.284	18.70	0.9398	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			30.12800	23.484	18.70	0.0602	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			5.33170	6.108	14.56	0.0206	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,589.03170	1,505.008	14.56	0.9794	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			249.59580	217.175	15.72	0.3793	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			455.89580	508.274	15.72	0.6207	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			125.63540	107.208	17.02	0.2117	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			831.93540	898.308	17.02	0.7883	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			293.14180	256.269	15.40	0.4312	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			379.44180	427.369	15.40	0.5688	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,667.77570	1,745.216	18.71	0.9372	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			34.67570	27.316	18.71	0.0628	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			197.85850	171.732	16.31	0.3084	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			600.95850	659.632	16.31	0.6916	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	29/03/2019	Foreign Exchange Option	15.79	Put			2,012.04410	2,092.218	19.02	0.9646	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			18.94410	14.318	19.02	0.0354	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			524.21710	467.670	14.68	0.6393	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			177.31710	205.570	14.68	0.3607	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			378.86840	426.360	15.45	0.5609	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			305.76840	268.460	15.45	0.4391	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			754.37460	818.441	16.83	0.7547	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			151.27460	130.541	16.83	0.2453	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			58.55190	70.399	14.09	0.1662	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			855.45190	782.499	14.09	0.8338	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			977.64720	1,047.222	17.48	0.8228	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			104.54720	89.322	17.48	0.1772	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			185.04830	160.367	16.44	0.2915	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			638.14830	698.267	16.44	0.7085	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			71.94230	86.624	14.16	0.1897	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			825.44230	755.324	14.16	0.8103	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			725.57360	787.331	16.73	0.7230	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			183.97360	160.931	16.73	0.2770	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			331.74170	373.803	15.24	0.5034	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			380.14170	337.403	15.24	0.4966	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			564.95170	619.095	16.09	0.6275	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			279.75170	249.195	16.09	0.3725	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,315.86150	1,387.380	18.18	0.8313	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			118.66150	105.580	18.18	0.1687	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			585.49150	638.727	16.08	0.6071	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			323.29150	291.827	16.08	0.3929	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,831.08340	1,907.673	19.21	0.8967	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			70.58340	62.473	19.21	0.1033	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,159.92000	2,238.877	19.85	0.9256	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			49.42000	43.677	19.85	0.0744	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,145.71760	1,214.027	17.71	0.7899	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			155.21760	138.827	17.71	0.2101	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			283.72660	255.737	16.42	0.3514	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			684.22660	740.937	16.42	0.6486	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			949.71000	881.053	14.38	0.7973	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			100.21000	116.253	14.38	0.2027	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			251.61340	283.664	14.97	0.3794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			611.11340	558.464	14.97	0.6206	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			298.53900	269.316	16.31	0.3664	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			649.03900	704.516	16.31	0.6336	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			84.53290	98.651	14.34	0.1787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,014.03290	943.451	14.34	0.8213	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,991.84100	2,067.701	19.40	0.8716	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			104.34100	94.701	19.40	0.1284	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			393.21440	361.499	16.45	0.4052	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			690.71440	744.499	16.45	0.5948	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,307.36960	1,375.781	18.06	0.7706	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			199.86960	182.781	18.06	0.2294	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,325.09880	2,403.413	19.98	0.9020	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			77.59880	70.413	19.98	0.0980	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			377.04190	346.454	16.55	0.3918	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			724.54190	779.454	16.55	0.6082	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			173.91740	196.812	14.74	0.2636	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			936.41740	873.811	14.74	0.7364	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,039.79850	972.959	14.62	0.7774	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			137.29850	155.960	14.62	0.2226	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			30.45650	33.098	14.81	0.0617	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,798.05650	1,715.198	14.81	0.9383	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			913.52620	973.461	17.04	0.6678	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			312.82620	287.261	17.04	0.3322	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,239.72560	3,154.568	17.76	0.9926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.42560	3.768	17.76	0.0074	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,690.77600	1,609.475	14.63	0.9169	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			44.47600	48.675	14.63	0.0831	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			975.68640	1,036.138	17.20	0.6711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			816.09840	872.409	16.78	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			0.00000	356.013	16.76	0.3814	373,813.76	1,050	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			379.41780	350.428	16.80	0.3765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			823.11780	879.628	16.80	0.6235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			376.45740	347.669	16.82	0.3742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			830.15740	886.869	16.82	0.6258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			382.39840	353.209	16.78	0.3789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			0.00000	507.916	15.90	0.5018	50,791.61	100	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			0.00000	1,284.556	14.46	0.8562	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			0.00000	93.756	14.46	0.1438	196,888.44	2,100	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			0.00000	404.477	15.45	0.4078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			0.00000	645.277	15.45	0.5922	451,694.18	700	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			0.00000	865.213	16.76	0.6186	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			100.23160	91.601	19.78	0.1177	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			901.25530	843.415	14.94	0.6998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			224.95530	252.615	14.94	0.3002	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			416.78460	385.319	16.57	0.4062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			740.48460	794.519	16.57	0.5938	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			0.00000	567.116	15.90	0.4982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			141.98660	129.841	19.09	0.1609	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			433.41530	400.867	16.48	0.4190	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			707.11530	760.067	16.48	0.5810	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,080.55660	2,156.012	19.47	0.8648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			116.85660	106.812	19.47	0.1352	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,263.93160	2,340.801	19.78	0.8823	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			580.33130	628.683	16.10	0.5268	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,732.24610	1,804.241	18.87	0.8226	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	15.50	Call			158.54610	145.041	18.87	0.1774	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			479.74160	444.258	16.23	0.4537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			623.44160	673.458	16.23	0.5463	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,855.68660	1,929.041	19.09	0.8391	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			215.53990	198.392	18.20	0.2332	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			304.89690	281.059	17.34	0.3142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,028.59690	1,090.259	17.34	0.6858	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,576.31020	1,646.627	18.59	0.7990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			182.61020	167.427	18.59	0.2010	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			506.63130	469.483	16.10	0.4732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			152.93410	172.292	14.70	0.2286	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			309.68130	285.503	17.30	0.3183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,013.38130	1,074.703	17.30	0.6817	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,063.96130	4,148.117	23.22	0.9614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			30.26130	28.917	23.22	0.0386	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,389.23990	1,457.592	18.20	0.7668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			514.57040	476.940	16.06	0.4788	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			858.55680	916.052	16.90	0.6353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			364.85680	336.852	16.90	0.3647	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,181.06880	2,257.327	19.64	0.8748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			107.36880	98.127	19.64	0.1252	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,079.23410	1,013.092	14.70	0.7714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			152.40640	139.404	18.95	0.1713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			557.09700	515.951	15.87	0.5077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			510.79700	555.151	15.87	0.4923	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,837.93480	1,911.105	19.06	0.8368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			144.23480	131.905	19.06	0.1632	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			568.27040	616.140	16.06	0.5212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			147.97200	166.873	14.69	0.2233	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,107.88160	2,183.562	19.52	0.8676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			114.18160	104.362	19.52	0.1324	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			579.71930	536.878	15.78	0.5224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			483.41930	526.078	15.78	0.4776	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,776.10640	1,848.604	18.95	0.8287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			125.30120	114.546	19.33	0.1439	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			908.00390	849.682	14.93	0.7028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			221.70390	248.882	14.93	0.2972	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,160.89120	1,225.327	17.66	0.7191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			267.19120	246.127	17.66	0.2809	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,094.27200	1,027.673	14.69	0.7767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			321.98640	296.938	17.20	0.3289	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			188.03450	210.477	14.79	0.2646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			984.33450	921.277	14.79	0.7354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,275.09590	1,203.598	14.53	0.8340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			98.79590	112.798	14.53	0.1660	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,999.00120	2,073.746	19.33	0.8561	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,334.38790	3,416.889	21.73	0.9380	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		50.88790	47.889	21.73	0.0620	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,086.10840	1,148.587	17.44	0.6932	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		302.60840	279.587	17.44	0.3068	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,141.08730	2,216.083	19.48	0.8564	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		131.18730	120.683	19.48	0.1436	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		472.11120	438.813	16.49	0.4312	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		722.01120	774.213	16.49	0.5688	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,471.36160	2,548.737	20.01	0.8862	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		754.93770	808.177	16.58	0.5811	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		101.46160	93.337	20.01	0.1138	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		167.39100	187.453	14.76	0.2334	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,117.49100	1,052.053	14.76	0.7666	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,453.12430	1,521.376	18.28	0.7609	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		233.22430	215.976	18.28	0.2391	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		455.03770	422.777	16.58	0.4189	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		224.29950	249.696	14.90	0.2847	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		989.59950	929.396	14.90	0.7153	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,580.39660	2,658.315	20.14	0.8903	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		99.09660	91.315	20.14	0.1097	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		832.91510	780.456	15.29	0.6408	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		324.21510	357.456	15.29	0.3592	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,295.45150	2,370.038	19.52	0.8416	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		162.35150	150.538	19.52	0.1584	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		559.78050	524.342	16.49	0.4555	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		752.88050	803.842	16.49	0.5445	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,622.83420	2,699.739	20.01	0.8706	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		784.96740	836.887	16.57	0.5559	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		129.73420	120.239	20.01	0.1294	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		198.59900	220.189	14.88	0.2413	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,205.49900	1,140.689	14.88	0.7587	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,604.47400	1,672.468	18.45	0.7511	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		271.37400	252.968	18.45	0.2489	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		541.86740	507.387	16.57	0.4441	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		273.58610	301.392	15.08	0.3006	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,042.18610	983.592	15.08	0.6994	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,481.72410	2,556.937	19.76	0.8478	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		161.22410	149.937	19.76	0.1522	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		949.27720	1,004.748	16.96	0.5956	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		498.77720	467.748	16.96	0.4044	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,460.05160	2,534.357	19.71	0.8315	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		189.25160	176.757	19.71	0.1685	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		637.78750	600.911	16.52	0.4741	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		778.58750	828.511	16.52	0.5259	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,795.25660	2,871.876	20.19	0.8597	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		154.45660	144.276	20.19	0.1403	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	30/08/2019	Foreign Exchange Option	13.00	Put		223.06110	245.372	14.92	0.2452	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,282.26110	1,217.771	14.92	0.7548	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,761.67310	1,828.880	18.66	0.7471	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		300.87310	281.280	18.66	0.2529	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		619.31790	583.344	16.60	0.4635	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		810.11790	860.944	16.60	0.5365	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		318.61940	347.251	15.13	0.3115	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,093.01940	1,034.851	15.13	0.6885	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,097.39030	1,155.171	17.26	0.6156	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		495.29030	466.171	17.26	0.3844	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,984.72540	5,067.085	22.96	0.9490	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		54.42540	49.784	22.96	0.0510	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,346.09600	3,259.625	15.34	0.9872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		7.19600	7.925	15.34	0.0128	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,707.61690	1,633.988	14.58	0.8504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		118.71690	132.288	14.58	0.1496	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,055.58170	2,125.680	19.05	0.7741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		274.48170	257.380	19.05	0.2259	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,788.41860	1,855.389	18.65	0.7371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		327.31860	307.088	18.65	0.2629	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		772.99990	730.744	16.15	0.5326	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		654.09990	699.044	16.15	0.4674	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,281.44760	3,361.518	21.05	0.8766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		140.34760	133.219	21.05	0.1234	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		675.50460	638.027	16.52	0.4812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		796.60460	846.327	16.52	0.5188	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,873.75250	3,955.652	22.22	0.9012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		112.65250	107.352	22.22	0.0988	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		508.60210	479.403	17.32	0.3840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,139.70210	1,197.703	17.32	0.6160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,470.25170	4,548.975	22.88	0.9242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		89.15170	80.675	22.88	0.0758	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		325.50970	305.385	18.66	0.2616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,796.60970	1,863.685	18.66	0.7384	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,950.83180	4,032.922	22.37	0.9038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		109.73180	104.622	22.37	0.0962	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		357.92110	337.397	18.42	0.2847	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,649.02110	1,715.697	18.42	0.7153	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,672.06430	3,753.417	21.82	0.8938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		120.96430	115.117	21.82	0.1062	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		631.67660	596.281	16.71	0.4568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		872.77660	924.581	16.71	0.5432	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,281.99300	5,363.872	22.88	0.9537	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		50.89300	45.572	22.88	0.0463	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,621.46380	4,700.880	22.88	0.9307	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		80.36380	72.580	22.88	0.0693	0.00	0	33,715

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	14.09	Call			722.44120	682.758	16.33	0.5065	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			723.54120	771.058	16.33	0.4935	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			702.47730	663.746	16.41	0.4959	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			753.57730	802.046	16.41	0.5041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,659.39540	4,738.977	22.88	0.9323	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			78.29540	70.677	22.88	0.0677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			799.53370	756.136	16.06	0.5459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			620.63370	664.436	16.06	0.4541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,299.15720	4,379.073	22.88	0.9162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			98.05720	90.773	22.88	0.0838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,155.26910	1,095.621	15.12	0.6984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			316.36910	343.921	15.12	0.3016	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			0.00000	718.355	16.19	0.5260	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			0.00000	716.655	16.19	0.4740	716,655.40	1,000	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,032.61610	979.919	15.38	0.6518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			393.71610	428.219	15.38	0.3482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,026.96830	974.483	15.40	0.6495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			398.06830	432.783	15.40	0.3505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,038.29040	985.385	15.37	0.6542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			389.39040	423.685	15.37	0.3458	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			713.75330	675.208	16.50	0.4904	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			800.35330	849.408	16.50	0.5096	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,896.45750	1,964.914	18.78	0.7419	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			329.85750	310.714	18.78	0.2581	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			216.47450	203.366	19.80	0.1781	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,603.07450	2,677.566	19.80	0.8219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,955.43620	3,032.662	20.31	0.8499	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			178.83620	168.462	20.31	0.1501	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			694.78330	657.139	16.58	0.4804	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			831.38330	881.339	16.58	0.5196	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			245.38120	268.605	14.95	0.2475	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,358.78120	1,294.405	14.95	0.7525	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			358.41080	388.272	15.23	0.3186	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,145.31080	1,087.572	15.23	0.6814	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,435.22130	1,370.709	15.02	0.7509	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			267.52130	291.309	15.02	0.2491	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,055.71360	2,124.802	18.95	0.7408	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			353.41360	334.202	18.95	0.2592	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,126.25080	3,204.860	20.54	0.8408	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			203.95080	194.260	20.54	0.1592	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			769.93380	730.888	16.60	0.4954	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			852.23380	901.488	16.60	0.5046	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,772.67900	2,847.660	19.96	0.8156	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			240.37900	227.060	19.96	0.1844	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			789.37030	749.444	16.52	0.5049	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			821.67030	870.044	16.52	0.4951	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			403.74000	434.921	15.33	0.3286	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,181.44000	1,124.321	15.33	0.6714	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,914.37290	2,989.006	20.06	0.8096	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			263.37290	249.506	20.06	0.1904	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			857.95850	816.994	16.52	0.5171	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			838.95850	886.494	16.52	0.4829	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,269.64450	3,346.830	20.66	0.8332	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			869.13540	917.504	16.59	0.4920	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			228.64450	217.330	20.66	0.1668	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			286.42000	310.510	15.06	0.2497	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,505.42000	1,441.010	15.06	0.7503	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,187.76900	2,257.036	19.06	0.7383	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			376.76900	357.536	19.06	0.2617	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			838.13540	798.004	16.59	0.5080	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			445.34060	477.538	15.40	0.3344	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,229.54060	1,173.138	15.40	0.6656	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,260.40120	1,317.462	17.41	0.5878	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			648.10120	616.362	17.41	0.4122	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,837.18890	5,919.442	22.52	0.9382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			80.58890	73.542	22.52	0.0618	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,403.31050	2,325.246	13.45	0.9267	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			49.91050	61.146	13.45	0.0733	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,135.39610	1,084.914	15.74	0.6238	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,999.37450	2,065.721	18.74	0.7059	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			285.19740	270.698	19.99	0.2001	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			440.85150	417.999	18.75	0.2930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,007.45150	2,073.899	18.75	0.7070	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			438.94270	416.185	18.76	0.2919	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,015.54270	2,082.085	18.76	0.7081	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			442.77450	419.821	18.74	0.2941	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			551.99610	590.814	15.74	0.3762	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,373.13340	3,452.382	20.80	0.8316	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			236.53340	226.482	20.80	0.1684	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			943.43380	900.106	16.33	0.5459	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			770.03380	816.006	16.33	0.4541	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,891.79740	2,966.598	19.99	0.7999	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,062.94840	3,138.772	20.14	0.8039	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			287.84840	273.272	20.14	0.1961	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			930.24530	887.615	16.50	0.5288	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			855.34530	903.115	16.50	0.4712	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,419.98320	3,498.374	20.78	0.8255	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			254.88320	242.874	20.78	0.1745	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			305.33730	330.038	15.09	0.2500	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,580.23730	1,514.538	15.09	0.7500	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,335.18400	2,405.555	19.16	0.7370	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			400.08400	380.054	19.16	0.2630	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			910.28770	868.221	16.57	0.5201	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			885.38770	933.721	16.57	0.4799	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			486.99500	519.657	15.49	0.3398	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,275.49500	1,217.657	15.49	0.6602	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			525.46020	558.887	15.57	0.3444	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,316.16020	1,257.987	15.57	0.6556	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			566.73200	601.550	15.70	0.3482	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,364.43200	1,306.050	15.70	0.6518	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,563.31290	2,479.844	12.73	0.9236	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			59.91290	70.244	12.73	0.0764	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,189.95550	1,141.237	16.32	0.5842	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			786.55550	831.637	16.32	0.4158	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			658.99020	630.354	18.38	0.3654	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,855.59020	1,920.754	18.38	0.6346	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,650.84690	3,733.657	21.08	0.8000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			334.24690	323.257	21.08	0.2000	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			656.68850	628.155	18.40	0.3643	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,863.28850	1,928.555	18.40	0.6357	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			654.39680	625.959	18.41	0.3632	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,870.99680	1,936.359	18.41	0.6368	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			607.84100	643.963	15.84	0.3515	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,412.54100	1,353.963	15.84	0.6485	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			645.36800	682.511	15.94	0.3549	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,449.66800	1,390.911	15.94	0.6451	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			685.42880	723.558	16.06	0.3564	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,500.72880	1,444.758	16.06	0.6436	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			955.07180	918.384	17.85	0.4528	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,551.77180	1,608.784	17.85	0.5472	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			952.00520	915.431	17.86	0.4517	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,558.70520	1,615.831	17.86	0.5483	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			958.15000	921.348	17.84	0.4540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,544.85000	1,601.748	17.84	0.5460	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,700.85410	1,757.349	18.06	0.5530	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			986.65410	951.949	18.06	0.4470	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,090.51350	1,054.177	18.00	0.4660	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,690.21350	1,743.877	18.00	0.5340	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,087.42690	1,051.176	18.01	0.4649	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,697.12690	1,750.876	18.01	0.5351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,093.61820	1,057.180	17.99	0.4670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,683.31820	1,736.880	17.99	0.5330	0.00	0	0
Total \$ / R Option												7,689,742.39	19,950	5,150,299
Total \$ / R												347,923,914.89	44,795	5,924,138
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.69420		13.77910			0.0000	0.00	0	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.84080		13.92630			0.0000	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				14.00170		14.08890			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.15410		14.24340			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				14.31960		14.41340			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			20,639.50170	17,609.327	15.76	0.3463		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			45,729.50170	51,189.327	15.76	0.6537		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			20,330.93890	17,337.879	15.79	0.3420		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			46,420.93890	51,917.879	15.79	0.6580		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			20,952.57700	17,884.586	15.73	0.3506		0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			45,042.57700	50,464.586	15.73	0.6494		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			37,941.78340	35,042.793	16.80	0.3765		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			82,311.78340	87,962.793	16.80	0.6235		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			37,645.74000	34,766.886	16.82	0.3742		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			83,015.74000	88,686.886	16.82	0.6258		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			38,239.84070	35,320.929	16.78	0.3789		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			81,609.84070	87,240.929	16.78	0.6211		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			51,424.73700	48,467.008	17.29	0.3874		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			112,534.73700	118,297.008	17.29	0.6126		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			51,141.63260	48,202.849	17.30	0.3857		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			113,251.63260	119,032.849	17.30	0.6143		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			51,709.53400	48,737.469	17.27	0.3892		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			111,819.53400	117,567.469	17.27	0.6108		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			96,497.24780	92,080.742	16.26	0.5551		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			74,157.24780	78,670.742	16.26	0.4449		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			96,062.25070	91,662.686	16.27	0.5533		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			74,722.25070	79,252.686	16.27	0.4467		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			96,933.74160	92,500.247	16.24	0.5570		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			73,593.74160	78,090.247	16.24	0.4430		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			92,500.29540	88,503.490	17.20	0.4822		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			119,160.29540	124,543.490	17.20	0.5178		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			92,152.25990	88,168.717	17.21	0.4808		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			119,812.25990	125,208.717	17.21	0.5192		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			92,849.18320	88,839.688	17.19	0.4836		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			118,509.18320	123,879.688	17.19	0.5164		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On 31/01/2019	Foreign Exchange Future				17.95260		18.04690			0.0000	0.00	0	27
£ / R	On 28/02/2019	Foreign Exchange Future				18.03870		18.13270			0.0000	0.00	0	47
£ / R	On 18/03/2019	Foreign Exchange Future				18.09380		18.18780			0.0000	18,202,362.80	1,006	397,627
£ / R	On 29/03/2019	Foreign Exchange Future				18.12760		18.22160			0.0000	0.00	0	80
£ / R	On 15/04/2019	Foreign Exchange Future				18.18060		18.27460			0.0000	0.00	0	43
£ / R	On 26/04/2019	Foreign Exchange Future				18.21490		18.30890			0.0000	0.00	0	120
£ / R	On 14/06/2019	Foreign Exchange Future				18.36790		18.46300			0.0000	0.00	0	5,764

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Future			18.66520		18.76210			0.0000	0.00	0	15,609
£ / R	On	13/12/2019	Foreign Exchange Future			18.94570		19.04480			0.0000	0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future			19.25330		19.35780			0.0000	0.00	0	0
Total £ / R Future												18,202,362.80	1,006	432,007
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			749.33100	839.814	29.05	0.9826	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			6.23100	2.414	29.05	0.0174	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			119.33130	141.268	14.15	0.2983	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			582.03130	509.968	14.15	0.7017	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			482.71680	423.572	14.36	0.5501	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			294.91680	329.772	14.36	0.4499	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,257.51630	3,350.188	19.62	0.9906	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			5.31630	3.988	19.62	0.0094	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,842.37880	1,930.960	16.87	0.9459	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			30.17880	24.760	16.87	0.0541	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			102.50840	84.599	15.81	0.1592	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,104.70840	1,180.799	15.81	0.8408	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,016.06310	2,105.584	17.21	0.9570	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			23.86310	19.384	17.21	0.0430	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			946.31320	1,018.144	15.57	0.7988	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			134.11320	111.944	15.57	0.2012	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			334.96790	290.657	14.63	0.4258	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			447.16790	496.857	14.63	0.5742	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			330.90940	286.972	14.64	0.4218	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			453.10940	503.172	14.64	0.5782	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			339.06890	294.380	14.61	0.4297	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			441.26890	490.580	14.61	0.5703	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			364.82570	402.778	14.51	0.4742	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			496.42570	440.378	14.51	0.5258	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			408.51390	445.429	14.53	0.4634	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			573.11390	516.029	14.53	0.5366	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			429.61540	464.722	14.57	0.4535	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			628.51540	569.622	14.57	0.5465	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			601.11310	553.070	15.01	0.4567	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			768.11310	815.170	15.01	0.5433	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			596.99800	549.178	15.02	0.4544	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			773.99800	821.278	15.02	0.5456	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			605.25100	556.985	15.01	0.4590	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			762.25100	809.085	15.01	0.5410	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			879.87540	828.037	15.23	0.4969	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			937.77540	982.837	15.23	0.5031	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			875.56010	823.889	15.23	0.4951	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			943.46010	988.689	15.23	0.5049	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			884.21410	832.203	15.22	0.4986	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			932.11410	977.003	15.22	0.5014	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			751.84170	712.628	15.93	0.3899	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,677.04170	1,736.928	15.93	0.6101	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			758.10290	718.405	15.92	0.3923	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,663.30290	1,722.705	15.92	0.6077	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			754.96630	715.514	15.93	0.3911	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,670.16630	1,729.814	15.93	0.6089	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			955.58760	913.265	16.41	0.4143	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,897.78760	1,959.965	16.41	0.5857	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			952.45860	910.253	16.42	0.4133	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,904.65860	1,966.953	16.42	0.5867	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			958.82370	916.288	16.41	0.4154	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,891.02370	1,952.988	16.41	0.5846	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												18,202,362.80	1,006	438,507
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12560		0.12660			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12790		0.12890			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13040		0.13140			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13280		0.13390			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13550		0.13670			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,674.74530	1,576.383	21.42	0.9596	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			14.74530	16.383	21.42	0.0404	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			811.92090	729.876	21.80	0.7312	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			151.92090	169.876	21.80	0.2688	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			271.76580	227.029	22.18	0.3491	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			611.76580	667.029	22.18	0.6509	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			622.22020	567.533	21.27	0.4759	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			732.22020	777.533	21.27	0.5241	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			289.54620	257.079	21.56	0.2673	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,399.54620	1,467.079	21.56	0.7327	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,181.64270	1,104.157	20.97	0.7130	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			291.64270	314.157	20.97	0.2870	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,409.13540	1,467.096	21.23	0.6320	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,496.23420	1,415.721	19.93	0.7272	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			356.23420	375.721	19.93	0.2728	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			929.29200	867.825	20.58	0.5400	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			789.29200	827.825	20.58	0.4600	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			549.13540	507.096	21.23	0.3680	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,771.58530	1,681.816	19.18	0.7440	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			381.58530	401.816	19.18	0.2560	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,197.95520	1,126.593	20.06	0.5822	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			807.95520	846.593	20.06	0.4178	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			792.98210	740.552	20.95	0.4316	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,402.98210	1,460.552	20.95	0.5684	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	0.14	Call			1,060.45970	994.649	20.70	0.4846	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,390.45970	1,444.649	20.70	0.5154	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			761.28770	711.313	21.73	0.3726	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,091.28770	2,161.313	21.73	0.6274	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,485.40180	1,401.859	19.68	0.6190	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			815.40180	851.859	19.68	0.3810	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.62300		15.72690			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.64900		15.75230			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.70630		15.80970			0.0000	166,109,828.80	10,576	125,019
€ / R	On	29/03/2019	Foreign Exchange Future			15.74150		15.84500			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.79740		15.90080			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.83370		15.93700			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.99460		16.09950			0.0000	0.00	0	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.20030		16.30700			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.31220		16.42010			0.0000	0.00	0	21,186
€ / R	On	13/12/2019	Foreign Exchange Future			16.61470		16.72560			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.95060		17.06800			0.0000	0.00	0	0
Total € / R Future												166,109,828.80	10,576	193,616
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			244.76130	305.801	13.34	0.6284	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			171.66130	128.801	13.34	0.3716	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			249.90670	306.472	13.42	0.5718	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			232.20670	185.472	13.42	0.4282	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,842.53530	3,945.792	23.62	0.9950	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.23530	2.092	23.62	0.0050	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			425.13310	490.877	14.09	0.6320	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			234.83310	197.177	14.09	0.3680	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			416.82900	356.022	13.24	0.5657	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			207.12900	249.722	13.24	0.4343	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			191.12140	159.416	14.42	0.3104	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			521.42140	593.116	14.42	0.6896	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			188.30540	156.998	14.45	0.3066	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			528.60540	600.698	14.45	0.6934	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			193.97640	161.871	14.40	0.3143	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			514.27640	585.571	14.40	0.6857	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			29.21240	23.204	16.90	0.0577	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,549.51240	1,646.904	16.90	0.9423	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			663.33060	738.993	14.86	0.7170	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			188.33060	160.493	14.86	0.2830	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			643.59370	714.595	14.77	0.6602	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			264.39370	231.995	14.77	0.3398	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			748.86790	822.108	15.04	0.6767	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	26/04/2019	Foreign Exchange Option	16.42	Call			265.86790	235.808	15.04	0.3233	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,080.90420	1,158.301	15.85	0.6901	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			318.02760	290.708	15.87	0.3080	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,088.52760	1,166.108	15.87	0.6920	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			315.67300	288.536	15.89	0.3060	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,096.17300	1,173.936	15.89	0.6940	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			320.40420	292.901	15.85	0.3099	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			553.78300	606.085	14.57	0.4395	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			830.78300	776.385	14.57	0.5605	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,453.89280	3,553.336	19.44	0.8998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			110.89280	103.636	19.44	0.1002	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			733.98140	685.186	14.83	0.5128	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			666.98140	724.886	14.83	0.4872	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			468.59180	436.489	15.94	0.3602	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,171.59180	1,246.189	15.94	0.6398	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			258.81640	242.118	18.03	0.1989	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			386.93030	362.985	16.99	0.2838	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,746.83030	1,830.785	16.99	0.7162	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			385.05030	361.222	17.00	0.2826	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,754.95030	1,839.022	17.00	0.7174	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			388.82100	364.758	16.97	0.2850	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,738.72100	1,822.558	16.97	0.7150	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,438.71640	2,529.918	18.03	0.8011	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,206.95240	1,147.946	14.71	0.6084	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			631.35240	683.246	14.71	0.3916	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,137.86510	4,245.126	20.80	0.8450	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,846.29270	1,928.359	16.96	0.6665	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,042.22480	2,938.572	13.49	0.9426	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			46.62480	53.872	13.49	0.0574	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			243.46510	239.826	20.80	0.1550	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			559.70820	530.988	16.98	0.3324	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,854.10820	1,936.288	16.98	0.6676	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			557.52810	528.927	16.99	0.3313	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,861.92810	1,944.226	16.99	0.6687	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			561.89270	533.059	16.96	0.3335	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			707.70440	675.215	17.21	0.3549	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,089.70440	2,174.615	17.21	0.6451	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			705.43270	673.049	17.22	0.3539	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,097.43270	2,182.449	17.22	0.6461	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			703.16990	670.891	17.23	0.3529	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,105.16990	2,190.291	17.23	0.6471	0.00	0	0
Total € / R Option												0.00	0	210,700
Total € / R												166,109,828.80	10,576	404,316
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.79690		9.88250			0.0000	13,940,988.70	1,423	5,780

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.91390		10.00030			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.04280		10.13180			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.16670		10.25830			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.30310		10.39670			0.0000	0.00	0	0
Total AU\$ / R Future												13,940,988.70	1,423	22,434
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			512.60500	585.190	13.46	0.8645	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			43.78240	30.986	13.48	0.1316	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			521.28240	594.086	13.48	0.8684	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			42.49830	29.918	13.50	0.1277	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			529.99830	603.018	13.50	0.8723	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			45.10500	32.090	13.46	0.1355	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,068.18400	1,143.607	14.73	0.8668	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			67.39930	56.583	14.74	0.1313	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,077.09930	1,152.683	14.74	0.8687	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			66.33150	55.673	14.76	0.1295	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,086.03150	1,161.773	14.76	0.8705	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			68.48400	57.507	14.73	0.1332	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			205.82110	183.683	13.74	0.2846	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			824.02110	890.883	13.74	0.7154	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			203.66140	181.745	13.76	0.2820	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			831.86140	898.944	13.76	0.7180	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			201.52560	179.825	13.78	0.2795	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			839.72560	907.025	13.78	0.7205	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			270.54400	246.072	13.64	0.3145	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			912.24400	979.372	13.64	0.6855	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			268.26680	244.004	13.66	0.3122	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			919.96680	987.304	13.66	0.6878	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			272.83900	248.159	13.63	0.3168	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			904.53900	971.459	13.63	0.6832	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			990.42620	1,059.562	13.83	0.7073	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			248.72620	226.262	13.83	0.2927	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,005.98670	1,071.648	13.92	0.6552	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			350.24290	322.485	13.93	0.3428	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,013.54290	1,079.385	13.93	0.6572	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			347.81410	320.240	13.95	0.3408	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,021.11410	1,087.141	13.95	0.6592	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			352.68670	324.748	13.92	0.3448	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												13,940,988.70	1,423	23,434
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.34420		10.38620			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.47580		10.51840			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.61810		10.66230			0.0000	0.00	0	500
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.75180		10.79680			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
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.89520		10.94490			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			80.65480	70.310	13.71	0.2383	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			424.45480	456.110	13.71	0.7617	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			78.60730	68.485	13.74	0.2332	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			432.40730	464.285	13.74	0.7668	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			82.75260	72.181	13.68	0.2436	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			416.55260	447.981	13.68	0.7564	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			234.22830	220.079	13.87	0.3754	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			515.82830	544.279	13.87	0.6246	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			231.18390	217.213	13.89	0.3715	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			522.78390	551.413	13.89	0.6285	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			237.31330	222.984	13.85	0.3793	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			508.91330	537.184	13.85	0.6207	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			231.78960	221.056	14.79	0.2976	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			949.48960	982.956	14.79	0.7024	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			229.69150	219.053	14.81	0.2953	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			957.39150	990.953	14.81	0.7047	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			227.61380	217.067	14.83	0.2930	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			965.31380	998.967	14.83	0.7070	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			311.69880	299.753	14.84	0.3294	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,054.89880	1,087.953	14.84	0.6706	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			309.45420	297.595	14.86	0.3274	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,062.65420	1,095.795	14.86	0.6726	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			313.96170	301.925	14.82	0.3315	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,047.16170	1,080.125	14.82	0.6685	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			406.98900	391.876	15.08	0.3596	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,152.08900	1,186.676	15.08	0.6404	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			404.54110	389.521	15.09	0.3578	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,159.64110	1,194.321	15.09	0.6422	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			409.44920	394.247	15.06	0.3614	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,144.54920	1,179.047	15.06	0.6386	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			3.42000		5.36000			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			13.82820		13.96110			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.09530		14.23060			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.39030		14.52920			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.67160		14.81390			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
CHF / R	On	16/03/2020	Foreign Exchange Future			14.98470		15.13410			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			128.60010	99.744	15.86	0.2236	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			637.50010	741.544	15.86	0.7764	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			126.58780	98.154	15.89	0.2205	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			645.48780	749.954	15.89	0.7795	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			130.64440	101.361	15.83	0.2268	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			629.54440	733.161	15.83	0.7732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			345.28240	303.919	16.12	0.3452	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			844.68240	938.619	16.12	0.6548	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			342.45090	301.388	16.14	0.3428	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			851.85090	946.088	16.14	0.6572	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			348.13720	306.472	16.10	0.3475	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			837.53720	931.172	16.10	0.6525	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			382.12710	349.540	17.77	0.2937	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,542.92710	1,649.240	17.77	0.7063	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			380.12820	347.715	17.79	0.2924	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,550.92820	1,657.415	17.79	0.7076	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			384.13830	351.379	17.75	0.2951	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,534.93830	1,641.080	17.75	0.7049	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			550.72710	513.444	18.08	0.3406	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,686.82710	1,791.844	18.08	0.6594	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			548.46720	511.341	18.09	0.3394	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,694.56720	1,799.741	18.09	0.6606	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			546.21840	509.254	18.10	0.3382	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,702.31840	1,807.654	18.10	0.6618	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			632.00630	594.818	18.69	0.3352	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,127.90630	2,240.119	18.69	0.6648	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			629.93750	592.815	18.70	0.3343	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,135.83750	2,248.115	18.70	0.6657	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			634.08380	596.830	18.68	0.3362	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,119.98380	2,232.130	18.68	0.6638	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			2.02790		2.03940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04890		2.06020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			240.82010	200.631	13.78	0.3147	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			646.82010	721.631	13.78	0.6853	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			213.40270	176.949	13.96	0.2842	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			719.40270	797.949	13.96	0.7158	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			188.89870	155.920	14.14	0.2560	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			794.89870	876.921	14.14	0.7440	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,136.57820	1,052.681	13.28	0.6782	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			334.57820	363.681	13.28	0.3218	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,072.38490	991.160	13.32	0.6552	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			370.38490	402.160	13.32	0.3448	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,203.11740	1,116.632	13.23	0.7008	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			301.11740	327.632	13.23	0.2992	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			2.10460		2.11840			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14410		2.15820			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18770		2.20210			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22920		2.24410			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27490		2.29090			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			1,481.24620	1,609.466	15.19	0.8972	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			87.41460	72.558	14.92	0.1302	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,303.41460	1,426.558	14.92	0.8698	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			75.59750	63.452	15.05	0.1158	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,391.59750	1,517.452	15.05	0.8842	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			65.24620	55.466	15.19	0.1028	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			618.49180	687.680	13.58	0.4743	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			751.52340	683.457	13.63	0.5034	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			669.52340	742.457	13.63	0.4966	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			707.66480	642.956	13.74	0.4816	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			725.66480	801.956	13.74	0.5184	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			800.49180	728.680	13.58	0.5257	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			414.62490	384.313	15.80	0.2497	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,393.62490	2,507.313	15.80	0.7503	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			450.82320	418.123	15.62	0.2685	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,229.82320	2,341.123	15.62	0.7315	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			432.30700	400.828	15.71	0.2589	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,311.30700	2,423.828	15.71	0.7411	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			430.75190	403.901	16.50	0.2204	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,389.75190	3,511.901	16.50	0.7796	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			415.88900	389.857	16.55	0.2139	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,474.88900	3,597.857	16.55	0.7861	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			446.17920	418.482	16.44	0.2272	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,305.17920	3,426.482	16.44	0.7728	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			603.72400	568.329	16.78	0.2546	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,694.72400	3,819.329	16.78	0.7454	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			587.07530	552.958	16.84	0.2487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,778.07530	3,903.958	16.84	0.7513	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			570.93860	538.052	16.90	0.2429	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,861.93860	3,989.052	16.90	0.7571	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.74890		1.75990			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77180		1.78260			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			271.38940	230.807	15.76	0.3528	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			572.38940	641.807	15.76	0.6472	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			240.77260	203.928	15.96	0.3197	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			641.77260	714.928	15.96	0.6803	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			305.45400	260.893	15.56	0.3882	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			506.45400	571.893	15.56	0.6118	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			789.70250	731.308	15.60	0.5469	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			563.70250	613.308	15.60	0.4531	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			742.34630	687.366	15.74	0.5234	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			616.34630	669.366	15.74	0.4766	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			839.54440	777.706	15.47	0.5708	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			513.54440	559.706	15.47	0.4292	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			0.13460		0.13590			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13420		0.13460			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13400		0.13450			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13230		0.13470			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13120		0.13440			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			1.61610		1.61990			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63910		1.64290			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			9.36180		9.43500			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47640		9.55020			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.60180		9.67710			0.0000	0.00	0	213

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.72150		9.79800			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.85050		9.93050			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			222.45930	268.258	12.53	0.6440	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			123.93550	97.136	12.56	0.3478	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			228.93550	275.336	12.56	0.6522	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			131.06880	103.057	12.49	0.3642	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			216.06880	261.257	12.49	0.6358	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			127.45930	100.058	12.53	0.3560	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			168.68930	147.192	13.62	0.3055	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			538.48930	590.792	13.62	0.6945	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			166.12960	144.914	13.64	0.3016	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			545.92960	598.514	13.64	0.6984	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			171.28910	149.505	13.59	0.3094	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			531.08910	583.105	13.59	0.6906	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			328.53600	298.443	13.34	0.4254	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			501.43600	546.643	13.34	0.5746	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			325.00240	295.155	13.36	0.4218	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			507.90240	553.355	13.36	0.5782	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			332.10600	301.764	13.32	0.4290	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			495.00600	539.964	13.32	0.5710	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			294.79780	271.457	14.12	0.3411	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			846.79780	899.957	14.12	0.6589	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			292.31050	269.148	14.14	0.3387	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			854.31050	907.649	14.14	0.6613	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			297.30810	273.784	14.10	0.3436	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			839.30810	892.284	14.10	0.6564	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			377.16260	350.637	14.60	0.3646	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			966.66260	1,020.137	14.60	0.6354	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			374.55790	348.191	14.62	0.3625	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			974.05790	1,027.691	14.62	0.6375	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			379.78740	353.102	14.59	0.3667	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			959.28740	1,012.602	14.59	0.6333	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			1.30910		1.31400			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31430		1.31840			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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			260.00000	309.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0

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	18/03/2019	Foreign Exchange Option	1.35	Put			360.00000	409.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			160.00000	209.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			16.00000	57.000		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			116.00000	157.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			84.00000	43.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/03/2019	Foreign Exchange Future		1.32130				1.32000			0.0000	0.00	0	5
QUANTO £On	14/06/2019	Foreign Exchange Future		1.32710				1.32580			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future		1.33310				1.33170			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future		1.33850				1.33710			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future		1.34450				1.34300			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €On	18/03/2019	Foreign Exchange Future		1.14690				1.14740			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future		1.15560				1.15600			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future		1.16500				1.16550			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future		1.17380				1.17430			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future		1.18370				1.18420			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		10.13350			10.19250			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future		10.26370			10.32360			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	1,200
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			130.71400	109.214	13.19	0.3454	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			278.21400	315.714	13.19	0.6546	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			127.52520	106.443	13.23	0.3384	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			285.02520	322.943	13.23	0.6616	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			133.97390	112.051	13.16	0.3525	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			271.47390	308.551	13.16	0.6475	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			503.99770	465.544	12.83	0.6449	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			180.39770	201.844	12.83	0.3551	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			497.86180	459.701	12.84	0.6400	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			184.26180	206.001	12.84	0.3600	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			510.18240	471.439	12.81	0.6498	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			176.58240	197.739	12.81	0.3502	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	1,200
TRY / R	On	18/03/2019	Foreign Exchange Future			2.51010		2.51550			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.42240		2.42880			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	25,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			8.36300	7.090	17.43	0.0974	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			222.86300	226.990	17.43	0.9026	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			7.50490	6.306	17.46	0.0881	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			232.00490	236.206	17.46	0.9119	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			9.30830	7.959	17.41	0.1073	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			213.80830	217.859	17.41	0.8927	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.16620	0.352	22.38	0.0036	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,102.36620	1,107.952	22.38	0.9964	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.10480	0.329	22.38	0.0034	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,112.30480	1,117.929	22.38	0.9966	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.23090	0.376	22.38	0.0038	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,092.43090	1,097.976	22.38	0.9962	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												538 487 352.80	37,850	1,464,192
Total Options												7 689 742.39	19,950	5,368,499
Grand Total:												546,177,095.19	57,800	6,832,691