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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2019 Foreign Exchange Future			13.28270		13.61680			0.0000	16,576,809.60	1,248	0
\$ / R On 13/02/2019 Foreign Exchange Future			13.30210		13.63790			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.30510		13.64110			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.32040		13.65710			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.32200		13.65880			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.32510		13.66200			0.0000	2,798,271.00	210	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.33140		13.66850			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.33300		13.67010			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.34240		13.67990			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.35340		13.69130			0.0000	3,567,587,817.80	267,167	548,534
\$ / R On 27/03/2019 Foreign Exchange Future			13.36750		13.70590			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.37060		13.70910			0.0000	4,572,745.20	342	3,860
\$ / R On 02/04/2019 Foreign Exchange Future			13.37700		13.71570			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.38180		13.72060			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.39800		13.73690			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.41570		13.75480			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.42060		13.75970			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.42220		13.76140			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.47320		13.81400			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.47820		13.81910			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.47990		13.82080			0.0000	0.00	0	74

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 Future			13.49640		13.83800			0.0000	29,435,648.40	2,181	104,633
\$ / R	On	20/06/2019	Foreign Exchange Future			13.50640		13.84830			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.51960		13.86200			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.52460		13.86710			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.52800		13.87050			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.57510		13.91810			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.57680		13.91980			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.59710		13.94040			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.62570		13.96950			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.63080		13.97470			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.63420		13.97810			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.63590		13.97990			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.65440		13.99890			0.0000	41,755,155.20	3,058	14,327
\$ / R	On	30/09/2019	Foreign Exchange Future			13.67800		14.02320			0.0000	724,934.00	53	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.68140		14.02680			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.73010		14.07820			0.0000	727,695.30	53	108
\$ / R	On	29/11/2019	Foreign Exchange Future			13.77840		14.12810			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.78330		14.13330			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			13.78660		14.13690			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			13.80150		14.15270			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			13.83110		14.18440			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.83440		14.18790			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.88540		14.23880			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			13.93960		14.29330			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			13.96410		14.31790			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			13.99390		14.34780			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.04120		14.39530			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.10280		14.45750			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.12100		14.47580			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.20460		14.56030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.30010		14.65150			0.0000	0.00	0	0
Total \$ / R Future												3,664,179,076.50	274,312	783,687
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.00200	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			0.07620	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			583.27620	917.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,853.20000	2,187.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			826.80110	492.700	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			616.83640	282.700	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			0.03640	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			763.22430	1,097.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			0.02430	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			0.01960	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			1.17990	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			334.37990	667.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			383.86600	717.300	14.93	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			0.66600	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.00110	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.00000	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			6.70020	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			189.90020	517.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			0.04600	0.000	14.93	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			633.24600	967.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			933.21960	1,267.300	14.93	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,513.20200	1,847.300	14.93	1.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,463.20740	1,798.143	22.51	0.9985	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1.10740	0.243	22.51	0.0015	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			266.15320	528.585	15.33	0.8816	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			97.25320	23.685	15.33	0.1184	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			724.58880	1,048.567	18.11	0.9794	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			15.68880	3.667	18.11	0.0206	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			80.54930	18.659	15.54	0.0960	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			309.44930	583.559	15.54	0.9040	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			113.34600	28.820	15.15	0.1402	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			232.24600	483.720	15.15	0.8598	0.00	0	684
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			494.01810	776.939	16.27	0.8970	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			81.11810	27.339	16.27	0.1030	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			265.71390	498.330	15.38	0.7733	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			174.51390	70.330	15.38	0.2267	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			12.21570	37.454	13.23	0.1465	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			844.21570	532.554	13.23	0.8535	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			684.37900	400.219	13.50	0.7515	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			22.37900	75.119	13.50	0.2485	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			64.17970	22.576	17.01	0.0807	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			652.17970	947.476	17.01	0.9193	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,613.97950	1,946.635	19.92	0.9927	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			5.97950	1.735	19.92	0.0073	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			892.87650	1,205.928	17.71	0.9578	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			34.87650	11.028	17.71	0.0422	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,108.47110	1,430.933	18.33	0.9759	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			20.47110	6.033	18.33	0.0241	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			71.57260	25.753	16.89	0.0907	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			609.57260	900.653	16.89	0.9093	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,970.52720	2,305.680	21.02	0.9966	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			2.52720	0.780	21.02	0.0034	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			205.67790	88.236	15.30	0.2632	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			243.67790	463.136	15.30	0.7368	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			735.09370	1,032.414	17.16	0.9207	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			63.59370	23.814	17.16	0.0793	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			780.50140	1,080.006	17.34	0.9246	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			60.60140	23.006	17.34	0.0754	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,488.88460	1,814.062	18.93	0.9784	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	11/03/2019	Foreign Exchange Option	15.15	Call			18.78460	6.462	18.93	0.0216	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			170.81370	80.683	16.04	0.2091	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			430.91370	678.283	16.04	0.7909	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			19.54440	7.124	18.88	0.0219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,648.24440	1,973.724	18.88	0.9781	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			19.15960	6.974	18.90	0.0215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,657.85960	1,983.574	18.90	0.9785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			19.93670	7.278	18.87	0.0223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,638.63670	1,963.878	18.87	0.9777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			167.27050	83.091	16.33	0.1981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			525.97050	779.691	16.33	0.8019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,892.77010	1,556.134	15.35	0.9892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.47010	2.734	15.35	0.0108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,634.04300	1,299.263	14.50	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			2.74300	5.863	14.50	0.0225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			176.78500	327.059	14.55	0.5453	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			418.08500	230.459	14.55	0.4547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,192.02860	1,854.607	16.45	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.72860	1.207	16.45	0.0048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,361.30110	3,023.467	21.07	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00110	0.067	21.07	0.0003	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,952.57570	1,615.720	15.57	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.27570	2.320	15.57	0.0092	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			872.95450	1,165.198	17.45	0.8991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			84.25450	38.598	17.45	0.1009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			955.56140	649.491	13.39	0.8365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			24.26140	56.091	13.39	0.1635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			265.80320	139.367	15.45	0.3063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			324.50320	535.967	15.45	0.6937	19,274,434.47	35,962	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,307.08440	1,621.869	18.39	0.9562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			38.38440	15.269	18.39	0.0438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,533.47520	1,855.799	18.72	0.9723	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			24.77520	9.199	18.72	0.0277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			412.13920	226.707	14.58	0.4492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			180.83920	333.307	14.58	0.5508	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,773.76930	2,101.996	19.07	0.9830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			15.06930	5.396	19.07	0.0170	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			721.32190	999.784	16.98	0.8656	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			112.62190	53.184	16.98	0.1344	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,861.26560	2,191.050	19.19	0.9858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			12.56560	4.450	19.19	0.0142	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,230.14880	906.244	13.73	0.9234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			8.84880	22.843	13.73	0.0766	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			224.78910	115.480	15.78	0.2621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			393.48910	622.079	15.78	0.7379	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,191.55250	869.246	13.65	0.9147	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			10.25250	25.846	13.65	0.0853	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			211.34760	107.825	15.90	0.2474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			420.04760	654.424	15.90	0.7526	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,504.97570	1,826.403	18.68	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			26.27570	9.803	18.68	0.0293	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,390.42160	3,728.193	25.91	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.72160	1.593	25.91	0.0043	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			89.97260	41.441	17.35	0.1076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			838.67260	1,128.041	17.35	0.8924	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			741.82520	470.827	13.74	0.7172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			50.52520	117.427	13.74	0.2828	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			828.92600	541.434	13.59	0.7704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			37.62600	88.034	13.59	0.2296	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			180.90660	90.816	16.20	0.2137	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			489.60660	737.416	16.20	0.7863	11,291,318.39	15,312	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			116.25820	55.117	16.93	0.1387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			704.95820	981.717	16.93	0.8613	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			77.61040	35.325	17.58	0.0931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			916.31040	1,211.925	17.58	0.9069	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,783.46920	2,111.882	19.08	0.9834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			14.76920	5.282	19.08	0.0166	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,400.42020	3,738.194	25.97	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.72020	1.594	25.97	0.0043	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			48.21840	20.445	18.19	0.0569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,176.91840	1,487.045	18.19	0.9431	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,204.83390	2,538.701	19.67	0.9930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			6.13390	2.101	19.67	0.0070	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,810.39260	4,147.823	27.43	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.69260	1.223	27.43	0.0032	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			104.01660	48.645	17.11	0.1241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			762.71660	1,045.245	17.11	0.8759	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,978.54340	2,310.040	19.36	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			9.84340	3.440	19.36	0.0112	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,910.54300	3,248.171	23.21	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			1.84300	1.571	23.21	0.0047	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			73.87680	33.499	17.66	0.0888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			942.57680	1,240.099	17.66	0.9112	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,442.42550	2,778.226	20.56	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			3.72550	1.626	20.56	0.0054	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			811.25920	526.856	13.62	0.7601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			39.95920	93.456	13.62	0.2399	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			81.53150	37.253	17.50	0.0977	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			890.23150	1,183.853	17.50	0.9023	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,313.58340	2,648.261	19.83	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			4.88340	1.661	19.83	0.0056	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			645.41750	393.907	13.91	0.6487	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			74.11750	160.507	13.91	0.3513	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,125.93560	2,459.094	19.56	0.9917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			7.23560	2.494	19.56	0.0083	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			474.16280	266.757	14.28	0.5062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			142.86280	273.357	14.28	0.4938	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			548.85480	320.513	14.10	0.5715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			107.55480	217.113	14.10	0.4285	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,690.90870	3,028.185	21.97	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			2.20870	1.585	21.97	0.0049	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			286.52620	151.735	15.30	0.3283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			295.22620	498.334	15.30	0.6717	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			47.43700	20.026	18.21	0.0559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,186.13700	1,496.626	18.21	0.9441	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			295.75620	156.968	15.24	0.3374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			284.45620	483.568	15.24	0.6626	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			54.96820	24.121	18.08	0.0659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,103.66820	1,410.721	18.08	0.9341	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			46.66860	19.614	18.22	0.0548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,195.36860	1,506.214	18.22	0.9452	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			250.17760	130.174	15.57	0.2896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			348.87760	566.774	15.57	0.7104	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,330.43090	3,668.187	25.57	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.73090	1.587	25.57	0.0043	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,410.41890	3,748.195	26.03	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.71890	1.595	26.03	0.0043	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,540.40450	3,878.212	26.76	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.70450	1.612	26.76	0.0042	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			169.91770	84.584	16.30	0.2012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			518.61770	771.184	16.30	0.7988	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,309.87460	4,647.055	27.43	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.17460	0.455	27.43	0.0013	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,709.24630	5,046.800	27.43	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.54630	0.200	27.43	0.0006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			28.96900	10.899	18.61	0.0323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,457.66900	1,777.499	18.61	0.9677	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			25.26620	9.396	18.70	0.0282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,523.96620	1,845.996	18.70	0.9718	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,280.43970	3,618.182	25.29	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.73970	1.582	25.29	0.0043	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,270.44150	3,608.181	25.24	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.74150	1.581	25.24	0.0043	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			28.41060	10.671	18.62	0.0317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,467.11060	1,787.271	18.62	0.9683	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			278.07500	146.667	15.36	0.3193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			306.77500	513.267	15.36	0.6807	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,890.55080	3,228.171	23.10	0.9953	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		1.85080	1.571	23.10	0.0047	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		33.72210	12.905	18.50	0.0377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,382.42210	1,699.505	18.50	0.9623	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,610.39930	3,948.223	27.15	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		1.69930	1.623	27.15	0.0042	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		361.20220	195.322	14.85	0.4009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		219.90220	391.922	14.85	0.5991	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		700.86160	437.721	13.81	0.6891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		59.56160	134.321	13.81	0.3109	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,611.31150	2,948.195	21.52	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		2.61150	1.595	21.52	0.0051	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,822.32440	2,151.448	19.13	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		13.62440	4.848	19.13	0.0154	1,089,402.01	224,707	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		622.37230	376.047	13.96	0.6310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		81.07230	172.647	13.96	0.3690	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		388.92690	212.237	14.70	0.4273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		197.62690	358.837	14.70	0.5727	0.00	0	22,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		334.90220	179.644	15.00	0.3756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		243.60220	426.244	15.00	0.6244	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		63.71870	28.588	17.90	0.0768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		1,022.41870	1,325.188	17.90	0.9232	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		30.11770	11.370	18.58	0.0336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,438.81770	1,757.970	18.58	0.9664	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		493.87020	280.484	14.22	0.5239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		132.57020	257.084	14.22	0.4761	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,841.78470	2,171.245	19.16	0.9852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		13.08470	4.645	19.16	0.0148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,145.64320	2,478.989	19.59	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		6.94320	2.389	19.59	0.0079	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,335.26150	1,650.937	18.43	0.9586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		36.56150	14.337	18.43	0.0414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		131.99700	63.583	16.72	0.1572	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		640.69700	910.183	16.72	0.8428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,293.79040	2,628.333	19.80	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		5.09040	1.733	19.80	0.0059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		88.50760	40.710	17.37	0.1059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		847.20760	1,137.310	17.37	0.8941	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		49.01400	20.874	18.18	0.0580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,167.71400	1,477.474	18.18	0.9420	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,344.67460	1,660.639	18.44	0.9594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		35.97460	14.039	18.44	0.0406	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		448.67160	250.053	14.40	0.4830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		157.37160	296.653	14.40	0.5170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		92.97170	42.941	17.29	0.1111	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		821.67170	1,109.541	17.29	0.8889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		918.88890	617.584	13.44	0.8188	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		27.58890	64.184	13.44	0.1812	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,552.52020	1,875.416	18.75	0.9734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		23.82020	8.816	18.75	0.0266	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		228.26840	117.475	15.75	0.2659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		386.96840	614.075	15.75	0.7341	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		11.12440	3.913	19.27	0.0126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,919.82440	2,250.513	19.27	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,725.36040	2,052.605	19.00	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		16.66040	6.005	19.00	0.0187	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,158.52210	1,467.910	18.16	0.9409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		49.82210	21.311	18.16	0.0591	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		680.63130	954.751	16.85	0.8546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		121.93130	58.151	16.85	0.1454	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		324.77800	173.705	15.06	0.3658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		253.47800	440.305	15.06	0.6342	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		855.76730	1,146.594	17.40	0.8958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		87.06730	39.994	17.40	0.1042	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		238.99870	123.666	15.66	0.2776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		367.69870	590.266	15.66	0.7224	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		1.69750	1.627	27.32	0.0042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,640.39750	3,978.227	27.32	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,958.74230	6,296.613	27.43	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.04230	0.013	27.43	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		454.28060	695.558	16.05	0.7700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		195.58060	98.958	16.05	0.2300	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,492.05630	2,828.216	20.84	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		3.35630	1.616	20.84	0.0053	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,581.15210	1,904.871	18.79	0.9749	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		22.45210	8.271	18.79	0.0251	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		5.20870	12.650	13.77	0.0426	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,501.10870	1,170.150	13.77	0.9574	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		213.97340	114.997	16.15	0.2401	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		508.07340	747.497	16.15	0.7599	74,749,730.00	100,000	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		105.18530	52.334	17.40	0.1210	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		899.28530	1,184.834	17.40	0.8790	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		252.77680	138.157	15.82	0.2803	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		426.87680	650.657	15.82	0.7197	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		2,095.21690	2,424.398	18.95	0.9855	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		14.31690	4.998	18.95	0.0145	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		818.96020	1,094.791	17.16	0.8553	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		128.06020	65.391	17.16	0.1447	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,747.79860	2,069.667	18.60	0.9721	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		26.89860	10.267	18.60	0.0279	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		168.75940	88.885	16.67	0.1893	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		659.65940	918.285	16.67	0.8107	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		157.52130	82.310	16.79	0.1771	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		698.42130	961.710	16.79	0.8229	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		463.07200	271.831	14.66	0.4708	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		203.97200	351.231	14.66	0.5292	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		425.57330	646.092	15.82	0.7107	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		264.67330	146.692	15.82	0.2893	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		68.81670	140.702	13.90	0.2949	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		777.91670	511.302	13.90	0.7051	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,048.28340	1,342.779	17.83	0.8999	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		87.38340	43.379	17.83	0.1001	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		84.76820	164.760	13.94	0.3218	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		750.46820	491.760	13.94	0.6782	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		372.47590	572.569	15.51	0.6542	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		333.07590	194.369	15.51	0.3458	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		787.46120	1,053.288	17.00	0.8279	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		158.06120	85.088	17.00	0.1721	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		618.38050	855.891	16.36	0.7474	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		245.28050	143.891	16.36	0.2526	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,388.23080	1,681.625	18.26	0.8949	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		103.03080	57.325	18.26	0.1051	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		637.05700	866.470	16.26	0.7216	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		286.75700	177.070	16.26	0.2784	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,909.07610	2,220.183	19.20	0.9389	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		60.47610	32.383	19.20	0.0611	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,240.72980	2,559.772	19.81	0.9574	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		42.12980	21.972	19.81	0.0426	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,214.15790	1,496.705	17.85	0.8633	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		135.55790	78.905	17.85	0.1367	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		251.18750	153.431	16.58	0.2451	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		739.78750	981.231	16.58	0.7549	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		874.89170	615.145	14.07	0.6897	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		113.49170	192.945	14.07	0.3103	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		280.74120	427.711	14.82	0.5129	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		552.14120	359.911	14.82	0.4871	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		264.62000	162.376	16.47	0.2572	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		703.22000	940.176	16.47	0.7428	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		96.11390	164.958	13.96	0.2783	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		937.51390	667.158	13.96	0.7217	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		344.39690	227.313	16.64	0.2946	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		780.39690	1,004.113	16.64	0.7054	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		2,069.77840	2,372.168	19.34	0.9155	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		93.77840	55.368	19.34	0.0845	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		359.36000	238.013	16.54	0.3062	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		745.36000	964.813	16.54	0.6938	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		968.99920	710.087	14.31	0.6833	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		154.99920	236.887	14.31	0.3167	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,377.38730	1,650.097	18.08	0.8389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			181.38730	113.297	18.08	0.1611	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,405.66720	2,717.202	19.92	0.9369	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			69.66720	40.402	19.92	0.0631	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			195.82830	294.986	14.52	0.3660	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			869.82830	628.186	14.52	0.6340	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			32.51590	42.494	13.51	0.0849	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,711.61590	1,380.694	13.51	0.9151	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			975.05520	1,217.152	17.13	0.7541	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			285.85520	187.052	17.13	0.2459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,038.25210	1,280.252	17.28	0.7534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			296.25210	196.652	17.28	0.2466	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,076.12520	2,373.027	19.25	0.9019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			114.12520	69.427	19.25	0.0981	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,151.55740	2,810.973	16.79	0.9904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			888.78210	1,116.488	16.90	0.7151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			352.29830	236.883	16.86	0.2891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			874.29830	1,100.483	16.86	0.7109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			93.61420	141.183	13.97	0.2097	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			405.16230	556.282	15.36	0.5142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			643.16230	452.682	15.36	0.4858	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			349.53070	234.877	16.88	0.2870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			881.53070	1,108.476	16.88	0.7130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			346.78210	232.888	16.90	0.2849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			252.65210	364.000	14.76	0.4010	1,201,200.99	3,300	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			384.27180	260.181	16.65	0.3127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			796.27180	1,013.781	16.65	0.6873	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,375.54930	1,641.293	18.03	0.8192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			213.54930	137.693	18.03	0.1808	688,467.00	5,000	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,281.61420	987.583	13.97	0.7903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			761.75670	975.146	16.55	0.6760	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,158.41380	2,458.041	19.39	0.9084	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			106.41380	64.441	19.39	0.0916	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			867.09150	1,092.507	16.84	0.7089	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			355.09150	238.907	16.84	0.2911	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			840.65210	610.400	14.76	0.5990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			144.53670	89.371	18.79	0.1233	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			442.97160	303.280	16.29	0.3548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			674.97160	876.880	16.29	0.6452	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			568.39130	754.198	15.95	0.6012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			506.39130	350.598	15.95	0.3988	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			399.75670	271.546	16.55	0.3240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,092.38910	1,339.041	17.41	0.7656	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,648.86600	1,927.867	18.52	0.8585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			166.86600	104.267	18.52	0.1415	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,343.24620	2,648.323	19.69	0.9212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			91.24620	54.723	19.69	0.0788	0.00	0	6,800

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	Put			1,806.53670	2,092.971	18.79	0.8767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,076.82740	1,322.174	17.38	0.7622	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,150.65420	4,473.057	21.31	0.9842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			28.65420	9.457	21.31	0.0158	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,931.37940	2,222.978	19.01	0.8892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			129.37940	79.378	19.01	0.1108	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			280.38910	185.442	17.41	0.2344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			336.01340	225.109	16.97	0.2769	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,259.75400	2,562.478	19.56	0.9157	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			97.75400	58.878	19.56	0.0843	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			468.10220	321.924	16.15	0.3725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			630.10220	825.524	16.15	0.6275	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			284.82740	188.574	17.38	0.2378	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			556.39810	740.236	15.91	0.5958	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,913.43510	2,204.327	18.98	0.8875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			131.43510	80.727	18.98	0.1125	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,459.78910	1,729.774	18.18	0.8325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			197.78910	126.174	18.18	0.1675	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			918.01340	1,148.709	16.97	0.7231	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			103.97100	62.868	19.43	0.0895	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			535.24070	372.182	15.82	0.4180	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			527.24070	705.782	15.82	0.5820	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,010.15740	750.164	14.37	0.6822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			172.15740	253.764	14.37	0.3178	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			514.39810	356.636	15.91	0.4042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			248.90160	359.159	14.75	0.3977	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,227.48330	1,484.609	17.74	0.7929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			245.48330	161.009	17.74	0.2071	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			617.53130	811.064	16.11	0.6224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			475.53130	327.465	16.11	0.3776	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,185.97100	2,486.468	19.43	0.9105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			918.36000	674.664	14.58	0.6390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,200.65260	914.629	14.05	0.7614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			112.65260	168.229	14.05	0.2386	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,850.91570	2,139.252	18.87	0.8813	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			138.91570	85.652	18.87	0.1187	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			846.90160	615.559	14.75	0.6023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.55740	4.573	16.79	0.0096	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,606.34550	1,283.733	13.66	0.8815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			48.34550	67.333	13.66	0.1185	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,024.73490	762.327	14.34	0.6888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			166.73490	245.927	14.34	0.3112	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			210.36000	308.264	14.58	0.3610	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,150.90180	1,399.430	17.51	0.7701	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			279.20180	185.830	17.51	0.2299	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,419.31760	3,738.043	21.10	0.9636	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	Call		47.61760	24.443	21.10	0.0364	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,551.35890	2,857.332	19.90	0.9225	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		93.35890	56.932	19.90	0.0775	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		422.60050	291.797	16.63	0.3285	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		810.60050	1,022.197	16.63	0.6715	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,218.71140	2,515.144	19.37	0.9004	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		216.00670	140.066	18.21	0.1749	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		120.71140	74.744	19.37	0.0996	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		438.57850	303.699	16.53	0.3395	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		776.57850	984.099	16.53	0.6605	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		187.96170	269.692	14.43	0.3183	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,049.96170	789.292	14.43	0.6817	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,524.00670	1,790.466	18.21	0.8251	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		250.43860	354.156	14.71	0.3775	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		927.53860	688.756	14.71	0.6225	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,660.95540	2,967.803	20.00	0.9252	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		91.45540	55.803	20.00	0.0748	2,190,263.83	39,250	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		779.30700	567.370	15.15	0.5430	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		358.80700	489.370	15.15	0.4570	19,207,788.20	39,250	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,702.74910	3,002.183	19.85	0.9076	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		120.84910	77.283	19.85	0.0924	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		508.69840	364.710	16.56	0.3603	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		840.59840	1,039.610	16.56	0.6397	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,373.18260	2,662.027	19.32	0.8857	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		254.04370	169.875	18.27	0.1880	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		151.28260	97.126	19.32	0.1143	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		525.62470	377.748	16.48	0.3708	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		807.52470	1,002.648	16.48	0.6292	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		222.12830	302.026	14.52	0.3176	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,140.22830	877.126	14.52	0.6824	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,675.94370	1,934.775	18.27	0.8120	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		303.65430	409.927	14.90	0.3854	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		983.45430	746.727	14.90	0.6146	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		1,008.79070	1,220.711	16.95	0.6727	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		469.19070	337.811	16.95	0.3273	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,560.21380	2,851.526	19.59	0.8887	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		150.61380	98.626	19.59	0.1113	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,875.30790	3,172.817	20.13	0.8949	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		144.80790	98.517	20.13	0.1051	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		584.62600	431.846	16.58	0.3850	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		865.12600	1,056.146	16.58	0.6150	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,537.98390	2,823.308	19.52	0.8740	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		177.48390	119.008	19.52	0.1260	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		602.15950	445.676	16.49	0.3949	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		832.65950	1,019.976	16.49	0.6051	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		247.86960	326.953	14.56	0.3156	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,217.36960	952.653	14.56	0.6844	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,833.02300	2,090.015	18.50	0.8038	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			282.52300	195.715	18.50	0.1962	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			350.86040	460.478	14.99	0.3905	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,035.56040	801.278	14.99	0.6095	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,159.51690	1,378.099	17.27	0.6861	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			467.61690	342.299	17.27	0.3139	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,069.91050	5,389.737	21.95	0.9696	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			49.81050	25.637	21.95	0.0304	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,632.85290	1,330.339	14.06	0.8025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			133.95290	175.939	14.06	0.1975	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,129.56220	2,395.850	18.89	0.8245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			258.46220	180.250	18.89	0.1755	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			731.98660	553.748	16.09	0.4538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			703.08660	869.348	16.09	0.5462	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,364.61310	3,668.668	21.01	0.9062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			133.51310	93.068	21.01	0.0938	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,256.61050	2,913.869	14.54	0.9838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.71050	9.469	14.54	0.0162	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,958.50940	4,266.795	21.93	0.9277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			107.40940	71.195	21.93	0.0723	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			481.00570	355.414	17.33	0.3156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,202.10570	1,421.014	17.33	0.6844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,859.50480	2,113.240	18.49	0.7929	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			308.40480	217.640	18.49	0.2071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			306.69130	216.348	18.50	0.2060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,867.79130	2,121.948	18.50	0.7940	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,035.75390	4,342.798	21.93	0.9312	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			104.65390	67.199	21.93	0.0688	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			639.44430	479.205	16.48	0.4047	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			850.54430	1,034.805	16.48	0.5953	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,756.34680	4,065.185	21.74	0.9200	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			115.24680	79.585	21.74	0.0800	397,926.50	5,000	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			597.76260	445.997	16.67	0.3819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			928.86260	1,121.597	16.67	0.6181	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,551.73830	4,860.798	21.93	0.9511	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			80.63830	45.198	21.93	0.0489	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,703.64970	5,015.701	21.93	0.9560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			72.54970	40.101	21.93	0.0440	1,351,991.73	33,715	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			684.09490	515.061	16.29	0.4287	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			775.19490	950.661	16.29	0.5713	32,051,545.73	33,715	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			338.83190	240.933	18.28	0.2262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,719.93190	1,966.533	18.28	0.7738	19,665,327.00	10,000	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,741.74840	5,054.513	21.93	0.9571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			70.64840	38.913	21.93	0.0429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			757.31430	574.210	15.99	0.4667	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		668.41430	829.810	15.99	0.5333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,366.66180	5,689.285	21.93	0.9723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		45.56180	23.685	21.93	0.0277	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,095.89180	856.391	14.95	0.6230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		346.99180	451.991	14.95	0.3770	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		719.62850	543.803	16.14	0.4474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		720.72850	889.403	16.14	0.5526	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		665.11830	499.787	16.37	0.4186	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		806.21830	985.387	16.37	0.5814	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		985.94350	763.671	15.25	0.5760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		427.04350	549.271	15.25	0.4240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		0.00000	652.089	15.65	0.5139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		0.00000	697.689	15.65	0.4861	1,395,378.20	2,000	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,381.82760	4,687.251	21.93	0.9452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		90.72760	51.651	21.93	0.0548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		980.49250	759.060	15.26	0.5735	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		431.59250	554.660	15.26	0.4265	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		975.07180	754.471	15.28	0.5711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		436.17180	560.071	15.28	0.4289	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		658.90080	497.840	16.53	0.4063	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		885.70080	1,069.840	16.53	0.5937	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		271.13150	348.591	14.56	0.3128	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,294.33150	1,026.591	14.56	0.6872	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,968.33270	2,224.498	18.63	0.7952	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		311.53270	222.498	18.63	0.2048	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		204.24240	142.535	19.66	0.1374	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,681.04240	2,964.535	19.66	0.8626	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		676.98090	512.367	16.45	0.4158	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		853.78090	1,034.367	16.45	0.5842	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		3,036.94750	3,332.867	20.34	0.8832	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		170.14750	120.867	20.34	0.1168	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		391.61730	503.406	15.09	0.3926	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,088.41730	854.806	15.09	0.6074	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,125.66170	893.614	15.20	0.6012	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,371.75720	1,100.940	14.63	0.6898	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		293.55720	370.840	14.63	0.3102	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		751.05160	578.992	16.45	0.4343	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		872.85160	1,048.892	16.45	0.5657	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,127.03310	2,384.831	18.81	0.7908	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		335.23310	244.931	18.81	0.2092	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		3,206.24870	3,503.103	20.57	0.8732	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		194.44870	143.203	20.57	0.1268	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,849.29220	3,135.413	19.90	0.8535	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		227.49220	165.513	19.90	0.1465	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		732.49970	563.837	16.53	0.4252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		904.29970	1,083.737	16.53	0.5748	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			437.46170	553.514	15.20	0.3988	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,349.17550	3,645.889	20.73	0.8645	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			217.27550	164.289	20.73	0.1355	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			799.24710	623.682	16.50	0.4407	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			921.14710	1,095.282	16.50	0.5593	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,991.59390	3,278.819	20.07	0.8455	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			358.29410	266.304	18.93	0.2139	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			249.69390	187.219	20.07	0.1545	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			818.22410	639.354	16.43	0.4495	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			890.12410	1,060.954	16.43	0.5505	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			313.29870	389.764	14.68	0.3077	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,441.39870	1,168.164	14.68	0.6923	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,260.19410	2,517.904	18.93	0.7861	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			480.79910	598.189	15.27	0.4011	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,174.09910	941.489	15.27	0.5989	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,320.97580	1,531.090	17.38	0.6488	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			617.87580	477.690	17.38	0.3512	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,086.69530	868.264	15.62	0.5571	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			593.99530	726.764	15.62	0.4429	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,968.44930	3,253.328	19.99	0.8364	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			271.14930	204.828	19.99	0.1636	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,920.57290	6,243.329	21.82	0.9578	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,084.76760	2,332.874	18.64	0.7582	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			226.55880	172.826	20.88	0.1379	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			901.93750	711.059	16.22	0.4792	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			819.23750	979.559	16.22	0.5208	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			419.28760	315.816	18.63	0.2428	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,076.58760	2,324.316	18.63	0.7572	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			417.46760	314.374	18.64	0.2418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			73.27290	44.829	21.82	0.0422	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,323.51400	2,003.006	13.45	0.8950	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			60.81400	91.506	13.45	0.1050	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			421.12130	317.265	18.61	0.2438	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,068.42130	2,315.765	18.61	0.7562	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,453.85880	3,751.326	20.88	0.8621	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,498.75410	3,795.718	20.84	0.8561	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			243.15410	186.818	20.84	0.1439	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			870.83220	687.146	16.46	0.4559	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			936.43220	1,106.046	16.46	0.5441	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,139.49060	3,429.292	20.21	0.8378	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			273.89060	210.392	20.21	0.1622	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			890.23290	703.330	16.39	0.4643	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			905.83290	1,072.230	16.39	0.5357	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			332.47840	408.367	14.70	0.3047	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,516.87840	1,239.467	14.70	0.6953	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,407.00870	2,666.380	19.03	0.7825	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			381.40870	287.480	19.03	0.2175	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			522.56030	641.638	15.35	0.4033	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,220.46030	986.038	15.35	0.5967	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			561.94420	681.164	15.42	0.4050	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,260.74420	1,026.564	15.42	0.5950	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			605.09030	725.255	15.56	0.4060	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,308.39030	1,074.855	15.56	0.5940	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,143.14580	934.202	16.20	0.5266	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			835.24580	980.102	16.20	0.4734	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,735.08370	4,023.350	21.13	0.8300	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			322.98370	257.450	21.13	0.1700	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			629.62620	498.820	18.29	0.3151	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,931.72620	2,154.720	18.29	0.6849	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			627.42960	496.926	18.30	0.3141	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,939.52960	2,162.826	18.30	0.6859	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			631.82690	500.717	18.27	0.3162	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,923.92690	2,146.617	18.27	0.6838	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,484.04020	2,163.685	13.02	0.8892	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			76.14020	109.585	13.02	0.1108	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			648.01780	769.032	15.71	0.4068	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,355.81780	1,122.932	15.71	0.5932	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			686.98140	808.862	15.82	0.4083	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,392.28140	1,160.062	15.82	0.5917	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			728.37330	850.294	15.93	0.4077	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,445.87330	1,213.094	15.93	0.5923	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			922.00000	757.079	17.72	0.4053	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,606.20000	1,796.080	17.72	0.5947	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			919.03240	754.589	17.73	0.4042	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,613.23240	1,803.589	17.73	0.5958	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			916.08290	752.102	17.74	0.4031	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,620.28290	1,811.102	17.74	0.5969	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,762.05910	1,953.803	17.93	0.5990	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			952.35910	788.403	17.93	0.4010	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,055.45250	884.043	17.85	0.4226	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,743.95250	1,923.943	17.85	0.5774	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,052.44990	881.476	17.86	0.4216	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,750.94990	1,931.375	17.86	0.5784	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,049.45770	878.918	17.87	0.4206	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,757.95770	1,938.818	17.87	0.5794	0.00	0	0
Total \$ / R Option												184,554,774.03	547,211	4,778,313
Total \$ / R												3,848,733,850.53	821,523	5,562,000
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.35340		13.69130			0.0000	0.00	0	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.49640		13.83800			0.0000	0.00	0	10
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		13.65440		13.99890			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 MAXI On	13/12/2019	Foreign Exchange Future				13.80150		14.15270			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				13.96410		14.31790			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				17,260.43840	8,610.092	16.28	0.2042	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				51,130.43840	76,270.092	16.28	0.7958	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				16,991.76670	8,458.364	16.30	0.2012	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				51,861.76670	77,118.364	16.30	0.7988	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				17,533.11340	8,764.608	16.25	0.2074	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				50,403.11340	75,424.608	16.25	0.7926	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				34,953.06680	23,487.650	16.88	0.2870	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				88,153.06680	110,847.650	16.88	0.7130	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				34,678.20970	23,288.826	16.90	0.2849	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				88,878.20970	111,648.826	16.90	0.7151	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				35,229.82710	23,688.265	16.86	0.2891	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				87,429.82710	110,048.266	16.86	0.7109	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				48,627.32500	35,951.251	17.30	0.3187	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				118,737.32500	140,511.251	17.30	0.6813	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				48,363.14660	35,745.846	17.32	0.3171	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				119,473.14660	141,305.846	17.32	0.6829	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				48,897.36430	36,158.404	17.28	0.3203	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				118,007.36430	139,718.404	17.28	0.6797	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				92,264.03190	72,855.314	16.15	0.4883	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				78,994.03190	94,705.314	16.15	0.5117	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				91,846.28140	72,501.765	16.17	0.4865	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				79,576.28140	95,351.765	16.17	0.5135	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				92,683.74740	73,210.706	16.14	0.4901	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				78,413.74740	94,060.706	16.14	0.5099	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				88,673.97720	71,354.911	17.07	0.4263	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				124,883.97720	142,944.911	17.07	0.5737	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				88,339.31300	71,077.016	17.09	0.4249	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				125,549.31300	143,667.016	17.09	0.5751	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				89,010.06350	71,634.104	17.06	0.4277	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				124,220.06350	142,224.104	17.06	0.5723	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			17.40960		17.80830			0.0000	470,059.20	27	0
£ / R	On	28/02/2019	Foreign Exchange Future			17.49020		17.89290			0.0000	734,588.40	42	47
£ / R	On	18/03/2019	Foreign Exchange Future			17.54390		17.94830			0.0000	165,474,064.80	9,432	398,074
£ / R	On	29/03/2019	Foreign Exchange Future			17.57670		17.98210			0.0000	70,306.80	4	80
£ / R	On	15/04/2019	Foreign Exchange Future			17.62770		18.03380			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			17.66070		18.06720			0.0000	0.00	0	120
£ / R	On	14/06/2019	Foreign Exchange Future			17.80930		18.22020			0.0000	19,590,230.00	1,100	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.09820		18.51610			0.0000	36,196.40	2	15,609

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 Future			18.36790		18.79890			0.0000	0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future			18.66180		19.10160			0.0000	0.00	0	0
Total £ / R Future												186,375,445.60	10,607	432,427
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			981.76380	1,380.400	13.54	1.0000	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			0.06380	0.000	13.54	0.0000	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			183.86450	369.256	13.89	0.5974	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			406.76450	189.456	13.89	0.4026	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			345.93450	181.098	14.49	0.3180	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			397.63450	637.198	14.49	0.6820	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,494.75860	3,898.373	21.82	0.9946	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			3.05860	2.273	21.82	0.0054	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,069.40130	2,463.545	17.54	0.9809	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			17.70130	7.445	17.54	0.0191	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			62.60140	23.695	15.76	0.0576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,304.30140	1,669.795	15.76	0.9424	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,245.61290	2,642.050	17.97	0.9847	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			13.91290	5.950	17.97	0.0153	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,136.19260	1,489.859	15.58	0.9213	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			84.49260	33.759	15.58	0.0787	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			233.68940	113.775	14.87	0.2198	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			585.38940	869.875	14.87	0.7802	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			230.53910	111.975	14.88	0.2169	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			592.23910	878.075	14.88	0.7831	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			236.87300	115.602	14.86	0.2226	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			578.57300	861.702	14.86	0.7774	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			476.53470	718.976	14.68	0.6799	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			368.63470	205.676	14.68	0.3201	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			517.94840	748.721	14.60	0.6472	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			441.74840	266.421	14.60	0.3528	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			536.52110	758.901	14.60	0.6260	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			493.72110	309.601	14.60	0.3740	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			498.61350	331.526	15.05	0.3269	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			908.41350	1,152.226	15.05	0.6731	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			495.02980	328.837	15.06	0.3249	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			914.82980	1,159.537	15.06	0.6751	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			502.22290	334.234	15.05	0.3290	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			902.02290	1,144.934	15.05	0.6710	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			768.51570	566.405	15.14	0.3948	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,072.41570	1,288.205	15.14	0.6052	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			764.61440	563.215	15.15	0.3931	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,078.51440	1,295.015	15.15	0.6069	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			772.43950	569.611	15.14	0.3964	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,066.33950	1,281.411	15.14	0.6036	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			665.44430	501.264	15.84	0.3108	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,836.54430	2,103.364	15.84	0.6892	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	19.95	Call			670.89830	505.672	15.83	0.3130	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,821.99830	2,087.772	15.83	0.6870	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			668.16250	503.466	15.84	0.3119	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,829.26250	2,095.566	15.84	0.6881	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			859.59090	672.230	16.23	0.3434	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,057.99090	2,310.430	16.23	0.6566	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			856.72200	669.830	16.24	0.3424	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,065.12200	2,318.030	16.24	0.6576	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			862.46930	674.631	16.22	0.3444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,050.86930	2,302.831	16.22	0.6556	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												186,375,445.60	10,607	438,927
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12340		0.12530			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12560		0.12760			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12800		0.13010			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13040		0.13250			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13300		0.13520			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			1,548.52280	1,365.292	21.42	0.9394	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			18.52280	25.292	21.42	0.0606	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			711.11830	583.468	22.64	0.6509	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			181.11830	243.468	22.64	0.3491	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			219.81170	176.450	23.86	0.2834	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			689.81170	836.450	23.86	0.7166	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			551.49170	437.269	20.51	0.4149	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			791.49170	877.269	20.51	0.5851	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			248.17150	182.318	20.91	0.2138	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,488.17150	1,622.318	20.91	0.7862	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,080.64560	917.758	20.11	0.6683	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			320.64560	357.758	20.11	0.3317	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,483.61480	1,597.720	20.61	0.6804	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,388.96670	1,210.788	19.04	0.6929	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			378.96670	410.788	19.04	0.3071	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			847.39550	709.328	19.82	0.4918	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			837.39550	909.328	19.82	0.5082	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			493.61480	397.720	20.61	0.3196	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,655.00580	1,474.094	18.44	0.7157	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			405.00580	434.094	18.44	0.2843	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,105.75240	960.075	19.47	0.5428	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			855.75240	920.075	19.47	0.4572	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			726.27710	617.932	20.51	0.3910	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,476.27710	1,577.932	20.51	0.6090	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			979.61710	856.382	20.37	0.4484	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	Put			1,459.61710	1,556.382	20.37	0.5516	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			701.78990	609.803	21.55	0.3400	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,181.78990	2,309.803	21.55	0.6600	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,380.66820	1,222.281	19.20	0.5847	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			860.66820	922.281	19.20	0.4153	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			15.30790		15.60500			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.33270		15.63030			0.0000	413,982.90	27	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.38990		15.68900			0.0000	29,256,199.90	1,901	143,448
€ / R	On	29/03/2019	Foreign Exchange Future			15.42490		15.72490			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.47870		15.77950			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.51350		15.81480			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.67210		15.97750			0.0000	2,930,682.70	187	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			15.87260		16.18210			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			15.98190		16.29390			0.0000	3,995,475.00	250	21,186
€ / R	On	13/12/2019	Foreign Exchange Future			16.27510		16.60060			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.59870		16.93290			0.0000	0.00	0	0
Total € / R Future												36,596,340.50	2,365	212,045
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			313.91600	536.610	13.91	0.8303	13,415,242.50	25,000	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			118.91600	44.510	13.91	0.1697	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			315.31000	520.137	14.02	0.7595	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			175.61000	82.837	14.02	0.2405	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,963.05360	4,261.981	25.81	0.9956	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.05360	1.881	25.81	0.0044	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			502.25230	716.009	14.56	0.7662	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			191.25230	105.909	14.56	0.2338	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			346.83920	204.732	13.58	0.3986	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			257.83920	414.832	13.58	0.6014	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			154.36840	83.701	14.90	0.1912	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			605.36840	833.801	14.90	0.8088	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			152.00790	82.301	14.92	0.1884	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			613.00790	842.401	14.92	0.8116	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			156.76550	85.122	14.87	0.1940	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			597.76550	825.222	14.87	0.8060	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			21.86790	9.595	17.14	0.0274	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,662.86790	1,949.695	17.14	0.9726	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			751.77270	983.724	15.18	0.8188	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			156.67270	88.624	15.18	0.1812	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			726.85180	944.321	15.08	0.7609	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			226.35180	143.020	15.08	0.2391	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			835.26030	1,056.930	15.34	0.7673	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			230.06030	150.430	15.34	0.2327	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,171.97260	1,394.255	16.04	0.7591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			287.29870	204.742	16.05	0.2393	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,179.79870	1,402.641	16.05	0.7607	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			285.14180	203.139	16.07	0.2377	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,187.64180	1,411.039	16.07	0.7623	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			289.47260	206.355	16.04	0.2409	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			618.64530	759.564	14.58	0.5157	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			770.74530	602.163	14.58	0.4843	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,570.43330	3,852.538	19.57	0.9224	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			102.53330	75.138	19.57	0.0776	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			680.40800	528.536	14.89	0.4381	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			738.30800	895.936	14.89	0.5619	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			433.84600	329.950	16.04	0.2975	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,261.74600	1,467.350	16.04	0.7025	47,542,140.00	32,400	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			241.32960	181.539	18.07	0.1608	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			361.79620	276.952	17.05	0.2346	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,847.89620	2,075.052	17.05	0.7654	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			360.04130	275.485	17.06	0.2335	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,856.14130	2,083.585	17.06	0.7665	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			363.56120	278.429	17.04	0.2357	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,839.66120	2,066.529	17.04	0.7643	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,547.42960	2,799.639	18.07	0.8392	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,146.41520	945.761	14.66	0.5496	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			695.81520	820.661	14.66	0.4504	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,259.44990	4,548.992	21.26	0.8638	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,943.71730	2,161.672	17.00	0.7127	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,924.87750	2,616.437	13.28	0.9247	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			54.27750	71.337	13.28	0.0753	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			240.04990	204.092	21.26	0.1362	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			532.24720	425.036	17.01	0.2863	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,951.64720	2,169.936	17.01	0.7137	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			530.18680	423.314	17.02	0.2853	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,959.58680	2,178.214	17.02	0.7147	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			534.31730	426.772	17.00	0.2873	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			676.27720	554.130	17.19	0.3124	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,193.37720	2,405.430	17.19	0.6876	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			674.11350	552.302	17.20	0.3115	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,201.21350	2,413.602	17.20	0.6885	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			671.96510	550.483	17.22	0.3106	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,209.06510	2,421.783	17.22	0.6894	0.00	0	0
Total € / R Option												60,957,382.50	57,400	169,500
Total € / R												97,553,723.00	59,765	381,545
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.72400		9.84760			0.0000	398,684.00	41	5,780
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.83930		9.96490			0.0000	3,935,720.00	400	15,741

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	16/09/2019	Foreign Exchange Future			9.96760		10.09500			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.08780		10.22070			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.22100		10.35660			0.0000	0.00	0	0
Total AU\$ / R Future												4,334,404.00	441	22,434
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			540.13330	645.905	13.18	0.9049	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			36.48450	19.199	13.21	0.0921	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			548.88450	655.199	13.21	0.9079	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			35.26940	18.518	13.24	0.0892	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			557.66940	664.518	13.24	0.9108	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			37.73330	19.905	13.18	0.0951	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,099.05120	1,201.535	14.18	0.8953	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			62.93740	40.067	14.19	0.1030	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,108.03740	1,210.767	14.19	0.8970	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			61.93970	39.312	14.20	0.1013	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,117.03970	1,220.012	14.20	0.8987	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			63.95120	40.835	14.18	0.1047	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			869.03490	949.616	13.35	0.7522	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			198.16090	150.602	13.31	0.2527	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			853.16090	933.002	13.31	0.7473	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			196.08640	148.897	13.33	0.2503	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			861.08640	941.297	13.33	0.7497	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			194.03490	147.216	13.35	0.2478	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			261.64040	206.788	13.21	0.2848	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			940.94040	1,018.988	13.21	0.7152	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			259.44650	204.940	13.23	0.2826	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			948.74650	1,027.140	13.23	0.7174	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			263.85500	208.657	13.19	0.2871	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			933.15500	1,010.857	13.19	0.7129	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,019.90740	1,101.300	13.39	0.7364	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			240.60740	189.100	13.39	0.2636	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,034.40590	1,108.932	13.50	0.6820	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			338.63450	277.894	13.52	0.3160	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,042.03450	1,116.894	13.52	0.6840	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			336.28160	275.870	13.54	0.3140	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,049.68160	1,124.869	13.54	0.6860	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			341.00590	279.932	13.50	0.3180	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												4,334,404.00	441	23,434
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.16370		10.37680			0.0000	2,540,925.00	250	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.29350		10.50950			0.0000	2,573,375.00	250	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.43390		10.65210			0.0000	1,043,390.00	100	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.56330		10.78700			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.70500		10.93140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												6,157,690.00	600	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			75.17710	33.543	13.66	0.1371	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			428.37710	599.843	13.66	0.8629	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			73.21930	32.440	13.68	0.1332	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			436.41930	608.740	13.68	0.8668	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			77.18440	34.681	13.64	0.1410	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			420.38440	590.981	13.64	0.8590	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			231.36700	151.865	13.66	0.2949	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			521.86700	658.365	13.66	0.7051	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			228.36690	149.690	13.68	0.2914	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			528.86690	666.190	13.68	0.7086	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			234.40480	154.043	13.64	0.2984	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			514.90480	650.543	13.64	0.7016	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			231.18150	162.569	14.54	0.2426	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			959.08150	1,108.669	14.54	0.7574	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			229.09040	160.986	14.56	0.2406	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			966.99040	1,117.086	14.56	0.7594	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			227.01960	159.419	14.58	0.2385	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			974.91960	1,125.519	14.58	0.7615	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			311.02980	232.731	14.61	0.2801	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,064.02980	1,209.431	14.61	0.7199	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			308.79340	230.978	14.63	0.2783	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,071.79340	1,217.679	14.63	0.7217	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			313.28440	234.495	14.59	0.2820	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,056.28440	1,201.196	14.59	0.7180	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			404.46120	315.698	14.83	0.3151	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,163.06120	1,300.698	14.83	0.6849	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			402.03670	313.727	14.84	0.3134	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,170.63670	1,308.727	14.84	0.6866	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			406.90220	317.680	14.81	0.3168	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,155.50220	1,292.680	14.81	0.6832	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												6,157,690.00	600	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.44000		3.16000			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			13.48340		13.77320			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			13.74400		14.03970			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.03070		14.33380			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.30300		14.61810			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.60320		14.92750			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			89.41480	42.102	16.15	0.1145	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			786.21480	1,028.702	16.15	0.8855	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			87.84550	41.225	16.17	0.1125	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			794.64550	1,037.825	16.17	0.8875	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			91.01060	42.996	16.14	0.1166	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			777.81060	1,019.596	16.14	0.8834	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			289.83800	203.480	16.42	0.2590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			980.13800	1,189.480	16.42	0.7410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			287.42950	201.759	16.45	0.2571	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			987.72950	1,197.759	16.45	0.7429	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			292.26690	205.214	16.40	0.2609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			972.56690	1,181.214	16.40	0.7391	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			342.54400	258.548	17.96	0.2369	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,698.74400	1,917.849	17.96	0.7631	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			340.77250	257.065	17.98	0.2357	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,706.97250	1,926.365	17.98	0.7643	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			344.33030	260.045	17.95	0.2381	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,690.53030	1,909.345	17.95	0.7619	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			508.13790	402.422	18.23	0.2886	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,840.03790	2,049.422	18.23	0.7114	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			506.07980	400.655	18.25	0.2875	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,847.97980	2,057.655	18.25	0.7125	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			504.03680	398.896	18.26	0.2864	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,855.93680	2,065.896	18.26	0.7136	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			590.74780	478.768	18.79	0.2901	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,293.24780	2,505.569	18.79	0.7099	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			588.77550	477.132	18.80	0.2892	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,301.27550	2,513.932	18.80	0.7108	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			592.73410	480.412	18.78	0.2910	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,285.23410	2,497.212	18.78	0.7090	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			1.99150		2.03490			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01220		2.05600			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			217.80890	106.140	13.99	0.1975	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			668.80890	991.140	13.99	0.8025	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			192.17240	92.341	14.17	0.1751	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			743.17240	1,077.341	14.17	0.8249	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			169.37620	80.320	14.36	0.1550	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	Put			820.37620	1,165.320	14.36	0.8450	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,103.92060	793.970	12.85	0.5972	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			343.92060	471.970	12.85	0.4028	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,040.78570	740.550	12.89	0.5719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			380.78570	518.550	12.89	0.4281	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,169.44660	850.009	12.81	0.6225	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			309.44660	428.009	12.81	0.3775	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			2.06210		2.10230			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.10080		2.14180			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.14310		2.18530			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.18340		2.22720			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.22760		2.27260			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			1,630.77760	2,009.277	16.31	0.9398	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			69.62040	37.715	15.84	0.0744	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,446.62040	1,816.715	15.84	0.9256	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			61.18460	33.617	16.06	0.0667	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,538.18460	1,912.617	16.06	0.9333	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			53.77760	30.277	16.31	0.0602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			702.53500	902.089	13.44	0.5739	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			676.07290	477.223	13.55	0.4048	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			758.07290	969.223	13.55	0.5952	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			636.15130	446.351	13.66	0.3842	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			818.15130	1,038.351	13.66	0.6158	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			720.53500	510.089	13.44	0.4261	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			383.77500	262.988	15.42	0.1927	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,530.77500	2,831.988	15.42	0.8073	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			417.48580	293.580	15.35	0.2109	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,364.48580	2,662.580	15.35	0.7891	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			400.24030	277.895	15.39	0.2017	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,447.24030	2,746.895	15.39	0.7983	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			402.29870	292.122	16.18	0.1763	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,530.29870	3,858.122	16.18	0.8237	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			388.30180	281.266	16.24	0.1706	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,616.30180	3,947.266	16.24	0.8294	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			416.83080	303.429	16.12	0.1822	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,444.83080	3,769.429	16.12	0.8178	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			563.54130	437.170	16.54	0.2136	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,837.54130	4,161.170	16.54	0.7864	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			548.23530	424.142	16.59	0.2081	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,922.23530	4,248.142	16.59	0.7919	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	2.62	Call			533.39920	411.537	16.64	0.2028	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,007.39920	4,335.537	16.64	0.7972	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			1.70510		1.74870			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72790		1.77160			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			225.28350	110.139	16.12	0.2060	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			638.28350	959.139	16.12	0.7940	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			198.64330	95.743	16.33	0.1827	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			711.64330	1,044.743	16.33	0.8173	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			255.15660	126.640	15.91	0.2319	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			568.15660	875.641	15.91	0.7681	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			729.76280	507.216	15.55	0.4411	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			613.76280	828.216	15.55	0.5589	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			685.87420	473.977	15.70	0.4186	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			669.87420	894.977	15.70	0.5814	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			776.11310	542.684	15.40	0.4643	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			560.11310	763.684	15.40	0.5357	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			0.13160		0.13450			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13150		0.13350			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13100		0.13320			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13060		0.13210			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13030		0.13110			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			1.58780		1.61610			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61040		1.63920			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			9.25400		9.35810			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.36740		9.47290			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.49160		9.59880			0.0000	4,109,862.80	433	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.60690		9.71920			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
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.73110		9.84780			0.0000	0.00	0	0
Total NZ\$ / R Future												4,109,862.80	433	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			269.07530	337.618	12.33	0.7420	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			94.30720	59.589	12.37	0.2510	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			276.20720	345.589	12.37	0.7490	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			100.12080	63.710	12.29	0.2652	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			262.02080	329.710	12.29	0.7348	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			97.17530	61.618	12.33	0.2580	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			146.22130	107.878	13.25	0.2502	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			593.32130	660.478	13.25	0.7498	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			143.96290	106.062	13.27	0.2466	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			601.06290	668.662	13.27	0.7534	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			148.51460	109.725	13.22	0.2537	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			585.61460	652.325	13.22	0.7463	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			299.12310	242.211	12.99	0.3784	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			550.32310	600.611	12.99	0.6216	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			295.85230	239.366	13.01	0.3749	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			557.05230	607.766	13.01	0.6251	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			302.42850	245.089	12.97	0.3819	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			543.62850	593.489	12.97	0.6181	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			272.54170	224.076	13.84	0.3036	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			903.34170	967.176	13.84	0.6964	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			270.23930	222.075	13.86	0.3013	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			911.03930	975.175	13.86	0.6987	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			274.86570	226.097	13.82	0.3059	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			895.66570	959.197	13.82	0.6941	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			351.20960	296.715	14.32	0.3307	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,023.40960	1,085.615	14.32	0.6693	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			348.76960	294.563	14.33	0.3287	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,030.96960	1,093.463	14.33	0.6713	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			353.66840	298.888	14.30	0.3328	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,015.86840	1,077.788	14.30	0.6672	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												4,109,862.80	433	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.29330		1.31050			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.29960		1.31960			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			295.00000	467.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			395.00000	567.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			195.00000	367.000		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			4.00000	204.000		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			104.00000	304.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			96.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	104.000		1.0000	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			1.31380		1.31090			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31960		1.31670			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32540		1.32270			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33090		1.32830			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33640		1.33410			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			1.15250		1.14590			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16120		1.15460			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17050		1.16390			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17920		1.17300			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18870		1.18260			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			9.93380		10.13580			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.06190		10.26580			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			108.51000	53.420	13.37	0.2059	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			312.71000	459.620	13.37	0.7941	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			105.73320	51.885	13.41	0.2008	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			319.93320	468.085	13.41	0.7992	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			111.35310	54.998	13.33	0.2111	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			305.55310	451.198	13.33	0.7889	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			467.34500	332.823	12.41	0.5476	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			201.54500	270.923	12.41	0.4524	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			461.51130	328.004	12.42	0.5423	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			205.71130	276.104	12.42	0.4577	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			473.23040	337.696	12.40	0.5529	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			197.43040	265.796	12.40	0.4471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	1,200
TRY / R	On	18/03/2019	Foreign Exchange Future			2.51590		2.52660			0.0000	12,579,500.00	5,000	30,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43000		2.43910			0.0000	0.00	0	0
Total TRY / R Future												12,579,500.00	5,000	30,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			8.21440	5.243	16.17	0.0816	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			211.61440	219.343	16.17	0.9184	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			7.22000	4.520	16.14	0.0721	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			220.62000	228.620	16.14	0.9279	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			9.31970	6.062	16.20	0.0921	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			202.71970	210.162	16.20	0.9079	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.04370	1.380	26.03	0.0110	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,091.94370	1,101.380	26.03	0.9890	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.98700	1.310	26.03	0.0105	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,101.88700	1,111.310	26.03	0.9895	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.10360	1.454	26.03	0.0116	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,082.00360	1,091.454	26.03	0.9884	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												12,579,500.00	5,000	30,000
Total Futures												3 914 332 319.40	293,758	1,498,472
Total Options												245 512 156.53	604,611	4,955,313
Grand Total:												4,159,844,475.93	898,369	6,453,785