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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.50950		13.40940			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.51260		13.41240			0.0000	0.00	0	6
\$ / R On 21/02/2019 Foreign Exchange Future			13.52210		13.48340			0.0000	108,852,905.00	8,050	8,050
\$ / R On 25/02/2019 Foreign Exchange Future			13.52840		13.42740			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.53000		13.42890			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.53320		13.43190			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.53940		13.43790			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.54100		13.43940			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.55040		13.44880			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.56150		13.45980			0.0000	588,324,993.00	43,382	533,047
\$ / R On 27/03/2019 Foreign Exchange Future			13.57570		13.47400			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.57880		13.47710			0.0000	1,127,040.40	83	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.58520		13.48340			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.58990		13.48810			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.60640		13.50430			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.62460		13.52220			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.62960		13.52710			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.63120		13.52870			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.68350		13.58020			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.68860		13.58520			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.69030		13.58690			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			13.70720		13.60350			0.0000	38,243,088.00	2,790	104,115
\$ / R	On	20/06/2019	Foreign Exchange Future			13.71730		13.61350			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.73080		13.62680			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.73580		13.63170			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.73920		13.63510			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.78680		13.68190			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.78850		13.68350			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.80910		13.70380			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.83850		13.73270			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.84370		13.73780			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.84710		13.74120			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.84890		13.74290			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.86800		13.76120			0.0000	291,228.00	21	14,320
\$ / R	On	30/09/2019	Foreign Exchange Future			13.89240		13.78430			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.89590		13.78760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.94630		13.83830			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			13.99700		13.88760			0.0000	727,844.00	52	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.00230		13.89270			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.00580		13.89600			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.02150		13.91140			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.05270		13.94250			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.05620		13.94590			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.10620		13.99870			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.16080		14.05270			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.18560		14.07680			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.21570		14.10600			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.26360		14.15250			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.32550		14.21420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.34380		14.23250			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.42800		14.31680			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.51900		14.40890			0.0000	0.00	0	0
Total \$ / R Future												737,567,098.40	54,378	775,625
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,690.62100	1,590.650	26.12	0.9989	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.02100	0.150	26.12	0.0011	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			26.25510	45.281	15.72	0.2349	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			373.85510	292.681	15.72	0.7651	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			418.39430	333.978	15.99	0.8036	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			20.79430	36.578	15.99	0.1964	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			939.69680	841.136	19.30	0.9755	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			2.09680	3.736	19.30	0.0245	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			15.66730	28.198	16.32	0.1572	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			473.26730	385.598	16.32	0.8428	0.00	0	22,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			0.00000	66.353	14.36	0.2711	1,658,835.00	25,000	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			0.00000	298.453	14.36	0.7289	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			667.91710	579.897	16.28	0.8504	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	25/02/2019	Foreign Exchange Option	14.07	Call		25.31710	38.297	16.28	0.1496	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		393.82870	322.289	15.12	0.6693	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		72.72870	102.289	15.12	0.3307	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		8.53610	13.348	17.66	0.0546	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		14.40020	7.862	12.88	0.0443	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		616.30020	711.062	12.88	0.9557	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		468.22680	554.739	13.09	0.8974	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		36.32680	21.539	13.09	0.1026	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		2,198.68160	2,097.641	21.78	0.9962	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		0.58160	0.841	21.78	0.0038	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		20.34050	30.491	17.05	0.1128	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		838.44050	747.291	17.05	0.8872	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,839.26590	1,738.520	20.16	0.9921	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		1.16590	1.719	20.16	0.0079	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		94.68060	128.022	15.03	0.3770	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		362.78060	294.822	15.03	0.6230	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		1,322.08710	1,223.234	18.17	0.9718	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		3.98710	6.434	18.17	0.0282	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		23.78700	35.354	16.94	0.1281	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		791.88700	702.154	16.94	0.8719	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		1,096.63610	1,000.148	17.66	0.9454	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		924.46620	832.057	17.08	0.8920	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		22.36620	31.457	17.08	0.1080	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		241.84710	189.483	14.27	0.4612	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		181.24710	230.483	14.27	0.5388	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		186.59460	143.168	14.10	0.3851	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		225.99460	284.168	14.10	0.6149	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		972.46540	879.254	17.28	0.8980	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		21.86540	30.254	17.28	0.1020	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,707.17560	1,607.980	19.20	0.9716	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		5.97560	8.380	19.20	0.0284	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		86.33750	110.265	15.77	0.2829	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		577.53750	499.865	15.77	0.7171	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		7.01370	9.672	19.21	0.0297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,867.21370	1,768.172	19.21	0.9703	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		6.85960	9.461	19.22	0.0291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,877.05960	1,777.961	19.22	0.9709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		7.17120	9.889	19.19	0.0303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,857.37120	1,758.389	19.19	0.9697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		89.70470	112.460	16.15	0.2627	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		679.90470	600.960	16.15	0.7373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,661.83360	1,762.799	16.66	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		2.03360	1.299	16.66	0.0054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,404.41620	1,504.491	15.88	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		4.61620	2.991	15.88	0.0119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		251.00840	204.708	14.39	0.4219	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	13.45	Call			260.80840	316.208	14.39	0.5781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,960.57040	2,061.987	17.55	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.77040	0.487	17.55	0.0021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,129.83810	3,231.528	22.50	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.03810	0.028	22.50	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,721.47810	1,822.569	16.84	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.67810	1.069	16.84	0.0045	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,060.21300	970.276	17.44	0.8657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			40.01300	51.776	17.44	0.1343	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			734.47990	827.665	13.90	0.9110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			34.67990	26.165	13.90	0.0890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			154.49150	189.935	15.19	0.4015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			444.69150	378.434	15.19	0.5985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,515.71620	1,419.713	18.70	0.9399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			15.51620	21.213	18.70	0.0601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,749.35190	1,651.098	19.04	0.9623	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			9.15190	12.598	19.04	0.0377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			1,106.60630	1,015.738	17.58	0.8762	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			2,005.33640	1,905.589	19.40	0.9777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			5.13640	7.089	19.40	0.0223	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,631.37140	3,529.723	25.56	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.17140	1.223	25.56	0.0036	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			21.03140	27.856	18.39	0.0768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,381.23140	1,286.356	18.39	0.9232	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,432.17070	2,331.201	20.00	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			1.97070	2.701	20.00	0.0091	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			4,041.45220	3,939.790	28.02	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.25220	1.290	28.02	0.0034	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			51.17900	65.734	17.08	0.1657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			941.37900	854.234	17.08	0.8343	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			2,203.48870	2,103.032	19.68	0.9852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			3.28870	4.532	19.68	0.0148	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			3,141.31370	3,039.686	22.61	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			1.11370	1.186	22.61	0.0039	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			34.40330	44.711	17.67	0.1179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			1,134.60330	1,043.211	17.67	0.8821	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,671.35840	2,570.073	20.34	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1.15840	1.573	20.34	0.0055	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			599.55610	683.767	13.54	0.8651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			59.75610	42.267	13.54	0.1349	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			38.52850	49.909	17.50	0.1300	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			1,078.72850	988.409	17.50	0.8700	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,541.74400	2,440.608	20.16	0.9927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1.54400	2.108	20.16	0.0073	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			451.51230	525.831	13.86	0.7716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			111.71230	84.331	13.86	0.2284	0.00	0	138,000

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,352.55440	2,251.735	19.89	0.9892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			2.35440	3.235	19.89	0.0108	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			305.93230	366.604	14.24	0.6335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			206.13230	165.104	14.24	0.3665	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			368.11180	435.175	14.07	0.6992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			158.31180	123.675	14.07	0.3008	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,921.30490	2,819.690	21.29	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.10490	1.190	21.29	0.0041	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			168.90030	206.908	15.03	0.4288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			409.10030	345.408	15.03	0.5712	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			20.58190	27.358	18.42	0.0755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,390.78190	1,295.858	18.42	0.9245	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			175.00310	214.071	14.97	0.4401	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			395.20310	332.571	14.97	0.5599	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			24.54780	32.196	18.17	0.0877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,304.74780	1,210.696	18.17	0.9123	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			20.14160	26.869	18.45	0.0743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,400.34160	1,305.369	18.45	0.9257	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			143.79590	177.280	15.32	0.3805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			473.99590	405.780	15.32	0.6195	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,561.36030	3,459.714	25.14	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.16030	1.214	25.14	0.0036	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,641.37300	3,539.724	25.62	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.17300	1.224	25.62	0.0036	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,771.39600	3,669.742	26.40	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.19600	1.242	26.40	0.0035	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			91.35700	114.463	16.12	0.2666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			671.55700	592.963	16.12	0.7334	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,540.65560	4,439.165	28.93	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.45560	0.665	28.93	0.0018	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,940.39620	4,838.794	28.93	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.19620	0.294	28.93	0.0008	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			10.92080	15.006	18.93	0.0441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,671.12080	1,573.506	18.93	0.9559	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			9.35660	12.878	19.02	0.0384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,739.55660	1,641.378	19.02	0.9616	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,511.35290	3,409.709	24.84	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.15290	1.209	24.84	0.0036	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,501.35150	3,399.708	24.78	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.15150	1.208	24.78	0.0036	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			10.68270	14.683	18.94	0.0432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,680.88270	1,583.183	18.94	0.9568	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			162.99380	199.960	15.09	0.4178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			423.19380	358.461	15.09	0.5822	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			3,121.31240	3,019.686	22.49	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.11240	1.186	22.49	0.0039	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		13.02250	17.854	18.81	0.0515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,593.22250	1,496.354	18.81	0.9485	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,841.40960	3,739.753	26.82	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		1.20960	1.253	26.82	0.0035	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		219.78430	266.214	14.55	0.5166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		309.98430	254.714	14.55	0.4834	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		500.72420	578.717	13.75	0.8072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		90.92420	67.217	13.75	0.1928	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,841.30480	2,739.695	20.81	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		1.10480	1.195	20.81	0.0042	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		2,044.89830	1,944.984	19.46	0.9794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		4.69830	6.484	19.46	0.0206	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		431.32850	504.017	13.91	0.7556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		121.52850	92.517	13.91	0.2444	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		239.54170	290.428	14.47	0.5473	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		279.74170	228.928	14.47	0.4527	0.00	0	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		201.47380	244.981	14.71	0.4865	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		341.67380	283.481	14.71	0.5135	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		29.04710	37.927	17.92	0.1017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		1,219.24710	1,126.427	17.92	0.8983	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		11.41280	15.674	18.90	0.0459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,651.61280	1,554.174	18.90	0.9541	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		322.12090	384.548	14.20	0.6517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		192.32090	153.048	14.20	0.3483	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		2,064.69350	1,964.701	19.49	0.9802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		4.49350	6.201	19.49	0.0198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,372.45200	2,271.592	19.92	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		2.25200	3.092	19.92	0.0104	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,544.73090	1,448.388	18.74	0.9433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		14.53090	19.888	18.74	0.0567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		67.99430	86.262	16.64	0.2096	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		808.19430	724.762	16.64	0.7904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,521.81400	2,420.705	20.13	0.9924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		1.61400	2.206	20.13	0.0076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		42.34850	54.706	17.36	0.1410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		1,032.54850	943.206	17.36	0.8590	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		21.49030	28.363	18.37	0.0781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,371.69030	1,276.863	18.37	0.9219	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,554.41640	1,457.965	18.76	0.9444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		14.21640	19.465	18.76	0.0556	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		285.24390	343.569	14.31	0.6090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		225.44390	182.069	14.31	0.3910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		44.82320	57.804	17.27	0.1481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		1,005.02320	916.304	17.27	0.8519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		698.49310	790.895	13.79	0.9013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		38.69310	29.395	13.79	0.0987	0.00	0	7,520

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,768.95570	1,670.557	19.07	0.9638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			8.75570	12.057	19.07	0.0362	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			129.05460	159.756	15.51	0.3504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			519.25460	448.256	15.51	0.6496	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			3.75950	5.185	19.60	0.0168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			2,143.95950	2,043.685	19.60	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,946.07060	1,846.601	19.32	0.9748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			5.87060	8.101	19.32	0.0252	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,362.15650	1,267.381	18.34	0.9206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			21.95650	28.881	18.34	0.0794	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			852.05510	767.464	16.80	0.8059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			61.85510	78.964	16.80	0.1941	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			194.53840	236.906	14.77	0.4747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			354.73840	295.406	14.77	0.5253	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			1,041.75470	952.211	17.39	0.8612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			41.55470	53.711	17.39	0.1388	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			136.23650	168.306	15.42	0.3652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			496.43650	426.806	15.42	0.6348	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.21570	1.259	27.00	0.0035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,871.41570	3,769.759	27.00	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			6,190.21180	6,088.519	28.93	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.01180	0.019	28.93	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			597.84310	522.620	15.83	0.6959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			107.64310	134.120	15.83	0.3041	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,721.30830	2,619.905	20.41	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			1.10830	1.405	20.41	0.0050	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,798.39240	1,699.788	19.11	0.9659	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			8.19240	11.288	19.11	0.0341	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			256.43150	310.925	14.40	0.5720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			256.63150	209.425	14.40	0.4280	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,995.45210	1,895.748	19.39	0.9772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			5.25210	7.248	19.39	0.0228	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			896.46590	810.551	16.94	0.8206	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			56.26590	72.051	16.94	0.1794	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			2,084.49760	1,984.430	19.51	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			4.29760	5.930	19.51	0.0190	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,005.15930	1,102.421	14.70	0.9598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			15.35930	10.921	14.70	0.0402	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			126.74190	156.997	15.54	0.3455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			526.94190	455.497	15.54	0.6545	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			967.01800	1,063.855	14.59	0.9549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			17.21800	12.355	14.59	0.0451	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			117.88190	146.405	15.67	0.3266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			558.08190	484.905	15.67	0.6734	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,719.97950	1,621.954	19.00	0.9600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			9.77950	13.454	19.00	0.0400	0.00	0	720

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,621.36970	3,519.721	25.50	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		1.16970	1.221	25.50	0.0036	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		43.15770	55.720	17.33	0.1433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		1,023.35770	934.220	17.33	0.8567	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		537.63200	618.118	13.67	0.8307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		77.83200	56.618	13.67	0.1693	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		615.56160	700.647	13.51	0.8730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		55.76160	39.147	13.51	0.1270	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		98.27330	122.828	15.99	0.2828	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		638.47330	561.328	15.99	0.7172	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		58.43910	74.743	16.88	0.1852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		878.63910	793.243	16.88	0.8148	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		36.40630	47.238	17.58	0.1238	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		8.41060	6.069	14.58	0.0221	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,272.41060	1,371.769	14.58	0.9779	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		126.01890	153.633	16.00	0.3100	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		652.01890	577.933	16.00	0.6900	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		55.67050	70.015	17.41	0.1585	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		1,081.67050	994.315	17.41	0.8415	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		152.55960	184.731	15.64	0.3601	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		558.55960	489.031	15.64	0.6399	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		97.04010	119.243	16.63	0.2456	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		819.94010	740.443	16.63	0.7544	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		2,318.21350	2,218.419	19.39	0.9796	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		5.31350	7.219	19.39	0.0204	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		555.19320	486.676	15.65	0.6306	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		162.29320	195.476	15.65	0.3694	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		993.34260	908.848	17.17	0.8114	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		70.44260	87.648	17.17	0.1886	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,963.96220	1,866.108	19.05	0.9607	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		11.06220	14.908	19.05	0.0393	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		1,238.71300	1,148.900	17.87	0.8694	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		45.81300	57.700	17.87	0.1306	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		89.57430	110.626	16.78	0.2303	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		862.47430	781.826	16.78	0.7697	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		307.39430	363.265	14.61	0.5800	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		280.29430	234.465	14.61	0.4200	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		101.21970	77.419	13.89	0.1936	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		578.31970	656.219	13.89	0.8064	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		122.38450	95.809	13.95	0.2208	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		555.78450	631.009	13.95	0.7792	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		487.87120	425.340	15.33	0.5687	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		215.97120	255.240	15.33	0.4313	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		954.18360	872.768	16.97	0.7795	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		92.28360	112.668	16.97	0.2205	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		763.47660	690.104	16.24	0.6856	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	15/04/2019	Foreign Exchange Option	14.11	Call			157.77660	186.504	16.24	0.3144	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,580.11700	1,491.079	18.42	0.8666	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			62.31700	75.679	18.42	0.1334	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			777.13910	705.872	16.13	0.6608	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			194.23910	225.472	16.13	0.3392	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			167.94500	195.880	16.50	0.2998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			889.24500	814.681	16.50	0.7002	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			2,115.97520	2,021.569	19.40	0.9220	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			34.67520	42.769	19.40	0.0780	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			177.92690	206.995	16.37	0.3140	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			849.22690	775.795	16.37	0.6860	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,454.58180	2,357.925	20.05	0.9454	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			23.28180	29.125	20.05	0.0546	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,397.07200	1,310.621	17.89	0.8298	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			85.77200	101.821	17.89	0.1702	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			129.62710	103.651	13.87	0.1996	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			738.32710	814.851	13.87	0.8004	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			682.29330	755.483	13.98	0.7718	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			153.59330	124.283	13.98	0.2282	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			361.43840	313.673	14.74	0.4273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			400.13840	454.873	14.74	0.5727	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			257.67520	291.880	16.38	0.3598	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			877.47520	808.380	16.38	0.6402	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,613.77100	2,518.729	20.15	0.9215	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			43.97100	52.229	20.15	0.0785	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			246.01730	279.052	16.49	0.3468	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			915.81730	845.552	16.49	0.6532	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,269.98260	2,177.461	19.52	0.8958	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			60.18260	70.961	19.52	0.1042	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			247.01630	211.653	14.38	0.2931	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			687.21630	755.153	14.38	0.7069	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			775.56450	848.063	14.16	0.7540	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			195.36450	164.563	14.16	0.2460	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,552.91010	1,468.819	18.13	0.8057	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			123.11010	142.319	18.13	0.1943	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			35.60170	29.063	14.01	0.0602	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,480.80170	1,577.663	14.01	0.9398	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			1,124.96530	1,049.378	17.02	0.7097	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			201.86530	229.678	17.02	0.2903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,376.14610	1,472.004	13.88	0.9160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			52.64610	44.804	13.88	0.0840	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,188.06110	1,112.463	17.18	0.7109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			211.56110	239.663	17.18	0.2891	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			991.51770	1,073.665	14.04	0.8191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,019.33830	948.168	16.74	0.6652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			250.68830	283.005	16.76	0.3325	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	14.38	Put		1,027.18830	955.805	16.76	0.6675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		255.00780	287.750	16.72	0.3371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,011.50780	940.550	16.72	0.6629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		149.37350	170.264	18.04	0.2147	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		431.90020	386.035	15.02	0.4146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		535.40020	593.235	15.02	0.5854	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,068.21260	1,153.040	13.96	0.8442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		114.71260	95.840	13.96	0.1558	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		252.83830	285.368	16.74	0.3348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		490.08960	544.820	15.18	0.5526	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		1,003.69410	932.952	16.70	0.6605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		257.19410	290.152	16.70	0.3395	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		663.81720	729.632	14.63	0.6681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		310.31720	272.432	14.63	0.3319	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,545.87350	1,463.064	18.04	0.7853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		926.70120	858.181	16.49	0.6364	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		675.32000	615.646	15.75	0.5411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		378.82000	422.846	15.75	0.4589	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		292.50500	328.842	16.38	0.3762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		889.00500	821.642	16.38	0.6238	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		486.58960	437.620	15.18	0.4474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		70.17900	81.894	19.56	0.1117	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,546.17750	2,452.700	19.90	0.9034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		59.67750	69.900	19.90	0.0966	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,993.62080	1,905.276	18.91	0.8512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		97.12080	112.476	18.91	0.1488	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		280.20120	315.381	16.49	0.3636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		793.65770	729.471	16.11	0.5894	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		2,122.81960	2,033.046	19.15	0.8658	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		86.31960	100.246	19.15	0.1342	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		199.46820	226.213	17.32	0.2752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		1,245.96820	1,169.013	17.32	0.7248	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		2,356.67900	2,264.694	19.56	0.8883	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		113.22600	130.649	18.61	0.1700	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		347.51810	388.840	15.96	0.4300	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		744.01810	681.640	15.96	0.5700	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		202.84510	229.971	17.28	0.2791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		1,229.34510	1,152.771	17.28	0.7209	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		327.15770	366.671	16.11	0.4106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		13.72410	19.133	23.04	0.0279	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,633.41280	1,550.055	18.25	0.8000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		136.91280	157.255	18.25	0.2000	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		1,058.78540	986.535	16.85	0.6766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		242.28540	273.735	16.85	0.3234	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,829.72600	1,743.449	18.61	0.8300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		64.16750	75.032	19.75	0.1031	0.00	0	20

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	13.00	Call			814.72800	888.570	14.25	0.7486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			211.22800	181.370	14.25	0.2514	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			385.40790	429.991	15.71	0.4649	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			661.90790	602.791	15.71	0.5351	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,370.22410	4,271.933	23.04	0.9721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			87.77930	101.899	19.11	0.1362	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			730.06610	668.217	15.92	0.5643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			353.56610	395.417	15.92	0.4357	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,384.97890	2,292.754	19.61	0.8907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			68.47890	79.954	19.61	0.1093	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,460.66750	2,367.832	19.75	0.8969	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			628.86770	571.173	15.60	0.5201	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			2,039.60290	1,950.730	19.00	0.8566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			93.10290	107.930	19.00	0.1434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			669.41700	735.555	14.62	0.6714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			305.91700	268.355	14.62	0.3286	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			2,104.27930	2,014.699	19.11	0.8638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			173.12870	196.845	17.67	0.2440	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			827.78370	902.636	14.23	0.7546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			204.28370	175.437	14.23	0.2454	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			259.91360	225.899	14.45	0.2927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			733.41360	803.099	14.45	0.7073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			402.36770	448.373	15.60	0.4799	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			138.01770	116.465	14.04	0.1809	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,272.06740	2,180.831	19.41	0.8807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			75.56740	88.031	19.41	0.1193	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,917.78580	3,020.502	17.43	0.9931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.28580	3.302	17.43	0.0069	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,389.62870	1,309.645	17.67	0.7560	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,306.12780	1,228.635	17.42	0.7309	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			199.62780	225.935	17.42	0.2691	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,636.20280	3,538.623	21.89	0.9503	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			29.70280	35.923	21.89	0.0497	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			326.07600	364.249	16.36	0.3904	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			899.27600	833.449	16.36	0.6096	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,755.44310	2,661.468	20.11	0.9057	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			62.24310	72.268	20.11	0.0943	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,694.92450	1,612.282	18.28	0.7931	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			853.50860	927.523	14.30	0.7446	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			151.72450	173.082	18.28	0.2069	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			313.22120	350.252	16.46	0.3782	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			936.42120	869.452	16.46	0.6218	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,414.66700	2,323.318	19.54	0.8797	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			81.46700	94.118	19.54	0.1203	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			226.70860	196.723	14.30	0.2554	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			303.22310	266.673	14.55	0.3127	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		744.92310	812.473	14.55	0.6873	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		612.72600	672.915	14.98	0.6069	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		427.62600	383.715	14.98	0.3931	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,866.18380	2,771.808	20.23	0.9088	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		61.28380	71.008	20.23	0.0912	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		402.67040	445.028	16.31	0.4188	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		920.77040	858.228	16.31	0.5812	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,902.42530	2,809.157	20.03	0.8899	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		84.32530	95.957	20.03	0.1101	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,841.53870	1,760.011	18.36	0.7812	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		940.08180	1,016.270	14.42	0.7384	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		183.43870	206.811	18.36	0.2188	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		388.70060	429.963	16.40	0.4074	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		956.80060	893.163	16.40	0.5926	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,564.12680	2,474.022	19.51	0.8641	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		106.02680	120.822	19.51	0.1359	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		258.18180	229.470	14.42	0.2616	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		356.84820	319.479	14.72	0.3270	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		800.34820	867.979	14.72	0.6730	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		1,134.81140	1,066.978	16.79	0.6306	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		358.61140	396.078	16.79	0.3694	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,752.70060	2,661.695	19.72	0.8692	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		106.50060	120.795	19.72	0.1308	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		472.73730	517.366	16.30	0.4404	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		940.03730	878.866	16.30	0.5596	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		3,073.57700	2,980.095	20.22	0.8780	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		106.27700	118.595	20.22	0.1220	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,996.80770	1,915.192	18.54	0.7751	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		209.50770	233.692	18.54	0.2249	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		457.96500	501.560	16.39	0.4297	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		975.26500	913.060	16.39	0.5703	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,725.66550	2,635.955	19.65	0.8533	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		128.36550	144.455	19.65	0.1467	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		284.17190	254.656	14.47	0.2641	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,016.87190	1,093.156	14.47	0.7359	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		406.24690	366.910	14.79	0.3367	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		854.04690	920.610	14.79	0.6633	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,291.13100	1,220.798	17.11	0.6480	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		362.33100	397.898	17.11	0.3520	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		5,288.32940	5,188.571	22.78	0.9590	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		31.22940	37.471	22.78	0.0410	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,020.33420	3,125.763	15.09	0.9869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		9.13420	7.763	15.09	0.0131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,412.54950	1,500.217	14.04	0.8421	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		151.34950	132.217	14.04	0.1579	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,301.52040	2,216.613	18.94	0.7993	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			192.72040	214.613	18.94	0.2007	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			2,021.08400	1,939.817	18.52	0.7644	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			232.28400	257.817	18.52	0.2356	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			586.83210	637.665	15.88	0.5011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			795.63210	739.665	15.88	0.4989	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,568.83230	3,473.227	21.12	0.8917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			100.03230	111.227	21.12	0.1083	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			507.37910	553.124	16.29	0.4490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			956.17910	895.124	16.29	0.5510	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			4,169.38390	4,071.808	22.33	0.9134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			80.58390	89.808	22.33	0.0866	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			375.51400	411.342	17.17	0.3526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,334.31400	1,263.342	17.17	0.6474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,761.59990	4,665.133	22.72	0.9368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			52.79990	63.133	22.72	0.0632	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			230.91680	256.329	18.53	0.2344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			2,029.71680	1,948.329	18.53	0.7656	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,246.43620	4,149.560	22.49	0.9157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			77.63620	87.560	22.49	0.0843	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			256.93010	284.647	18.29	0.2565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,875.73010	1,796.647	18.29	0.7435	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,965.19910	3,868.218	21.92	0.9069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			86.39910	96.219	21.92	0.0931	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			471.97570	515.347	16.49	0.4245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			1,040.77570	977.347	16.49	0.5755	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,586.96580	5,486.465	22.72	0.9627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			28.16580	34.465	22.72	0.0373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,915.80090	4,818.440	22.72	0.9426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			47.00090	56.440	22.72	0.0574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			545.60300	593.833	16.09	0.4745	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			874.40300	815.833	16.09	0.5255	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			529.32360	576.502	16.17	0.4638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			908.12360	848.502	16.17	0.5362	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,954.44690	4,856.873	22.72	0.9440	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			45.64690	54.874	22.72	0.0560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			608.63370	660.807	15.78	0.5147	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			757.43370	702.807	15.78	0.4853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,588.91500	4,493.537	22.72	0.9296	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			60.11500	71.537	22.72	0.0704	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			910.16770	978.889	14.75	0.6750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			398.96770	360.889	14.75	0.3250	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			576.23400	626.404	15.94	0.4944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			815.03400	758.404	15.94	0.5056	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			691.84410	749.470	15.45	0.5641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			630.64410	581.470	15.45	0.4359	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			966.24680	1,037.530	14.59	0.6999	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	13.15	Put			355.04680	319.530	14.59	0.3001	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			574.53430	527.749	15.29	0.4117	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			735.73430	795.749	15.29	0.5883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			801.53200	864.972	15.07	0.6228	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			500.33200	456.972	15.07	0.3772	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			811.35790	875.293	15.04	0.6277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			490.15790	447.293	15.04	0.3723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			602.27250	554.284	15.37	0.4238	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			713.47250	772.284	15.37	0.5762	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			806.42930	870.119	15.06	0.6253	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			495.22930	452.118	15.06	0.3747	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,234.67930	3,140.473	20.38	0.8665	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			128.97930	142.873	20.38	0.1335	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			541.46990	588.509	16.26	0.4593	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			957.16990	896.109	16.26	0.5407	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			307.53530	276.761	14.48	0.2649	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,091.83530	1,169.161	14.48	0.7351	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			526.01070	572.042	16.34	0.4492	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			991.71070	929.642	16.34	0.5508	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,132.49360	2,049.835	18.65	0.7680	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			236.79360	262.235	18.65	0.2320	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			151.78590	169.437	19.72	0.1573	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,867.48590	2,777.037	19.72	0.8427	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			449.07250	407.665	14.88	0.3423	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			906.67250	973.565	14.88	0.6577	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			152.03220	165.182	20.52	0.1423	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			497.31530	453.731	14.95	0.3512	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			945.61530	1,010.031	14.95	0.6488	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			3,036.47760	2,944.428	19.83	0.8359	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			174.77760	190.728	19.83	0.1641	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			610.86010	658.334	16.23	0.4759	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			972.56010	912.034	16.23	0.5241	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,167.85050	1,243.865	14.52	0.7350	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			329.55050	297.565	14.52	0.2650	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			594.75880	641.285	16.31	0.4662	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			1,006.45880	944.985	16.31	0.5338	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,290.99990	2,207.793	18.77	0.7657	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			259.29990	284.093	18.77	0.2343	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,403.73220	3,308.882	20.52	0.8577	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			673.40690	722.914	16.21	0.4898	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			985.80690	925.914	16.21	0.5102	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,544.83660	3,450.834	20.66	0.8492	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			172.43660	187.834	20.66	0.1508	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,423.41690	2,339.586	18.88	0.7620	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,236.36790	1,312.913	14.56	0.7354	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			281.01690	306.587	18.88	0.2380	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	29/11/2019	Foreign Exchange Option	14.25	Call		656.77110	705.379	16.29	0.4805	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		1,019.17110	958.379	16.29	0.5195	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		3,178.41750	3,086.203	19.96	0.8286	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		196.01750	213.203	19.96	0.1714	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		348.76790	315.913	14.56	0.2646	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		541.27450	496.042	15.02	0.3559	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		993.97450	1,058.342	15.02	0.6441	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,445.48110	1,374.751	17.18	0.6152	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		501.48110	540.551	17.18	0.3848	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,098.75720	2,197.315	13.33	0.9198	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		77.35720	65.815	13.33	0.0802	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		915.22890	975.844	15.38	0.6007	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		663.82890	614.344	15.38	0.3993	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		748.96020	801.764	16.01	0.5201	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,231.19590	2,149.778	18.54	0.7314	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,239.68430	2,158.157	18.56	0.7324	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		334.11560	362.908	18.53	0.2697	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,222.71560	2,141.408	18.53	0.7303	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,649.49430	3,553.936	20.76	0.8477	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		180.89430	195.436	20.76	0.1523	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		332.59590	361.278	18.54	0.2686	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		907.56020	850.264	16.01	0.4799	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		3,152.64590	3,059.524	19.83	0.8197	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		214.04590	231.024	19.83	0.1803	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,138.64030	6,036.794	22.28	0.9481	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		50.04030	58.294	22.28	0.0519	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		331.08430	359.657	18.56	0.2676	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		740.28560	791.501	16.17	0.5034	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		997.78560	938.801	16.17	0.4966	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,692.81590	3,599.440	20.77	0.8410	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		195.31590	212.140	20.77	0.1590	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,570.27080	2,486.198	18.97	0.7593	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		302.77080	328.898	18.97	0.2407	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		723.12180	773.476	16.25	0.4946	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		1,030.62180	970.776	16.25	0.5054	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,327.27000	3,235.460	20.10	0.8211	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		219.77000	238.160	20.10	0.1789	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		367.27990	333.976	14.58	0.2636	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,309.77990	1,386.676	14.58	0.7364	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		583.59060	537.294	15.10	0.3601	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,039.49060	1,103.494	15.10	0.6399	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		622.07640	576.169	15.17	0.3641	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,080.77640	1,142.369	15.17	0.6359	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		664.09340	618.022	15.29	0.3672	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,126.79340	1,188.822	15.29	0.6328	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,257.37000	2,349.605	12.55	0.9178	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	11.91	Put			90.57000	74.005	12.55	0.0822	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			976.52010	1,032.249	15.94	0.5628	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			909.72010	856.649	15.94	0.4372	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			522.40720	558.268	18.12	0.3422	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			2,055.60720	1,982.668	18.12	0.6578	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,918.44380	3,828.040	20.95	0.8164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			265.24380	283.640	20.95	0.1836	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			520.41330	556.168	18.13	0.3411	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			2,063.61330	1,990.568	18.13	0.6589	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			518.43380	554.072	18.15	0.3400	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			2,071.63380	1,998.472	18.15	0.6600	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			706.93970	660.408	15.43	0.3698	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,172.93970	1,236.108	15.43	0.6302	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			746.01750	698.843	15.54	0.3728	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,208.51750	1,272.443	15.54	0.6272	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			786.11470	739.503	15.65	0.3737	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,260.31470	1,325.003	15.65	0.6263	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			778.31190	823.509	17.52	0.4298	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,725.81190	1,659.709	17.52	0.5702	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			783.51120	828.947	17.49	0.4321	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,711.01120	1,645.147	17.49	0.5679	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			780.90290	826.222	17.51	0.4310	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,718.40290	1,652.422	17.51	0.5690	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,867.13600	1,801.173	17.71	0.5740	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			813.93600	859.173	17.71	0.4260	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			904.51940	951.517	17.65	0.4444	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,855.61940	1,792.517	17.65	0.5556	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			909.85550	957.079	17.63	0.4465	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,840.95550	1,778.079	17.63	0.5535	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			907.18250	954.296	17.64	0.4454	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,848.28250	1,785.296	17.64	0.5546	0.00	0	0
Total \$ / R Option												1,658,835.00	25,000	4,855,755
Total \$ / R												739,225,933.40	79,378	5,631,380
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.56150		13.45980			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.70720		13.60350			0.0000	0.00	0	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			13.86800		13.76120			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.02150		13.91140			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.18560		14.07680			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			9,304.06650	11,650.109	16.09	0.2706	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			66,324.06650	58,500.110	16.09	0.7294	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			9,135.69510	11,446.304	16.12	0.2666	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			67,155.69510	59,296.304	16.12	0.7334	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			9,475.36200	11,857.305	16.06	0.2746	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			65,495.36200	57,707.305	16.06	0.7254	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			25,283.83100	28,536.832	16.74	0.3348	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			101,933.83100	94,816.832	16.74	0.6652	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			25,068.82900	28,300.466	16.76	0.3325	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			102,718.82900	95,580.466	16.76	0.6675	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			25,500.78040	28,774.986	16.72	0.3371	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			101,150.78040	94,054.986	16.72	0.6629	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			37,985.14990	41,602.327	17.14	0.3560	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			131,865.14990	124,802.327	17.14	0.6440	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			37,767.55630	41,367.287	17.15	0.3543	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			132,647.55630	125,567.287	17.15	0.6457	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			38,204.19370	41,838.497	17.12	0.3577	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			131,084.19370	124,038.497	17.12	0.6423	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			76,750.78470	82,124.407	15.93	0.5295	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			87,610.78470	81,974.407	15.93	0.4705	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			76,375.80180	81,730.969	15.95	0.5276	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			88,235.80180	82,580.969	15.95	0.4724	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			77,127.18340	82,520.344	15.92	0.5315	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			86,987.18340	81,370.344	15.92	0.4685	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			74,498.65170	79,137.575	16.85	0.4584	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			134,818.65170	128,577.575	16.85	0.5416	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			74,202.78510	78,827.421	16.87	0.4569	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			135,522.78510	129,267.421	16.87	0.5431	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			74,795.88540	79,448.549	16.84	0.4598	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			134,115.88540	127,888.549	16.84	0.5402	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On	28/02/2019	Foreign Exchange Future			17.56970		17.43760		0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			17.62300		17.49030		0.0000	17,711,115.00	1,005	398,018	
£ / R	On	29/03/2019	Foreign Exchange Future			17.65590		17.52290		0.0000	0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			17.70710		17.57350		0.0000	0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			17.74040		17.60630		0.0000	0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			17.74950		17.68100		0.0000	479,236.50	27	27	
£ / R	On	14/06/2019	Foreign Exchange Future			17.89070		17.75470		0.0000	17,890.70	1	5,824	
£ / R	On	16/09/2019	Foreign Exchange Future			18.18290		18.04170		0.0000	0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.45940		18.31340		0.0000	0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			18.75530		18.61140		0.0000	0.00	0	0	
Total £ / R Future												18,208,242.20	1,033	432,458
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			379.78780	298.755	14.22	0.5579	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			147.38780	198.455	14.22	0.4421	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,514.69800	2,383.659	17.95	0.9821	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			4.99800	6.659	17.95	0.0179	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	18/03/2019	Foreign Exchange Option	19.00	Put		1,534.49750	1,410.982	16.00	0.9183	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		24.79750	33.982	16.00	0.0817	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		152.45290	193.830	14.90	0.3430	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		662.15290	570.830	14.90	0.6570	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,951.33140	3,818.875	22.46	0.9953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		1.63140	1.875	22.46	0.0047	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		94.26510	122.467	15.29	0.2392	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		893.96510	789.467	15.29	0.7608	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		16.79080	23.333	16.17	0.0588	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,716.49080	1,590.333	16.17	0.9412	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,693.76510	2,562.306	18.43	0.9857	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		4.06510	5.306	18.43	0.0143	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		92.67180	120.482	15.30	0.2361	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		902.37180	797.482	15.30	0.7639	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		91.10280	118.525	15.31	0.2330	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		910.80280	805.526	15.31	0.7670	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		747.08600	657.191	15.14	0.6557	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		179.98600	223.091	15.14	0.3443	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		778.70340	694.655	15.11	0.6227	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		242.20340	291.755	15.11	0.3773	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		789.50800	709.039	15.12	0.6018	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		285.80800	339.439	15.12	0.3982	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put		0.00000	460.960	14.78	0.4637	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call		0.00000	530.460	14.78	0.5363	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		312.79620	361.733	15.47	0.3460	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,188.09620	1,101.033	15.47	0.6540	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		310.25370	358.875	15.48	0.3440	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,195.55370	1,108.175	15.48	0.6560	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		315.35720	364.613	15.47	0.3481	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,180.65720	1,093.913	15.47	0.6519	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put		759.47640	694.213	15.06	0.5095	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call		514.17640	584.913	15.06	0.4905	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		546.99300	608.203	15.42	0.4122	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,315.29300	1,235.303	15.42	0.5878	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		543.90490	604.848	15.42	0.4105	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,322.20490	1,241.948	15.42	0.5895	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		540.83770	601.514	15.43	0.4089	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,329.13770	1,248.614	15.43	0.5911	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		487.29590	532.381	15.99	0.3239	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		2,133.89590	2,032.981	15.99	0.6761	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		485.16720	530.086	15.99	0.3228	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		2,141.76720	2,040.686	15.99	0.6772	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		489.43400	534.693	15.98	0.3250	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		2,126.03400	2,025.293	15.98	0.6750	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		656.04610	704.284	16.30	0.3546	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		2,334.64610	2,238.984	16.30	0.6454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			653.70020	701.790	16.31	0.3536	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,342.30020	2,246.490	16.31	0.6464	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			651.37010	699.313	16.31	0.3527	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,349.97010	2,254.013	16.31	0.6473	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												18,208,242.20	1,033	439,958
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12400		0.12280			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12620		0.12500			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12870		0.12750			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13110		0.12980			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13370		0.13250			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			1,298.49950	1,406.165	18.20	0.9782	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			18.49950	6.165	18.20	0.0218	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			503.09140	495.886	15.26	0.7499	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			223.09140	95.886	15.26	0.2501	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			117.81260	93.732	18.14	0.2245	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			837.81260	693.732	18.14	0.7755	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			398.63930	389.060	18.47	0.4143	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			898.63930	769.060	18.47	0.5857	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			158.94200	170.367	20.25	0.2103	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,658.94200	1,550.367	20.25	0.7897	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			865.32920	851.968	16.50	0.7138	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			365.32920	231.968	16.50	0.2862	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,620.52020	1,523.153	20.13	0.6764	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,171.35130	1,176.700	16.85	0.7251	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			421.35130	306.700	16.85	0.2749	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			675.71090	683.422	18.57	0.5012	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			925.71090	813.422	18.57	0.4988	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			370.52020	393.153	20.13	0.3236	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,425.40690	1,465.775	17.14	0.7386	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			445.40690	355.775	17.14	0.2614	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			915.84930	954.907	18.75	0.5538	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			935.84930	844.907	18.75	0.4462	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			578.50880	618.433	20.12	0.3969	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,598.50880	1,508.433	20.12	0.6031	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			810.22000	864.445	20.10	0.4554	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,560.22000	1,494.445	20.10	0.5446	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			564.79130	615.830	21.36	0.3447	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,314.79130	2,245.830	21.36	0.6553	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,176.18210	1,235.289	18.82	0.5951	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			926.18210	865.289	18.82	0.4049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.40920		15.33960			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.43400		15.36370			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.49070		15.42000			0.0000	11,106,831.90	717	139,440
€ / R	On	29/03/2019	Foreign Exchange Future			15.52580		15.45490			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.58010		15.50890			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.61540		15.54380			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.77520		15.70250			0.0000	473,256.00	30	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			15.97770		15.90310			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.08880		16.01260			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.38980		16.30960			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.71630		16.63820			0.0000	0.00	0	0
Total € / R Future												11,580,087.90	747	208,429
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			490.96680	435.118	14.30	0.8107	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			30.56680	44.319	14.30	0.1893	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			480.53680	426.516	14.31	0.7242	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			74.23680	90.516	14.31	0.2758	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			382.10850	340.211	13.75	0.5524	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			790.08540	733.725	15.16	0.7825	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,231.45630	4,160.848	26.47	0.9962	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.45630	1.548	26.47	0.0038	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			680.92480	627.368	14.82	0.7373	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			100.92480	118.068	14.82	0.2627	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			202.10850	230.911	13.75	0.4476	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,917.99430	1,849.281	17.63	0.9708	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			78.66900	92.811	15.19	0.2144	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			798.66900	742.111	15.19	0.7856	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			77.27730	91.224	15.22	0.2112	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			807.27730	750.524	15.22	0.7888	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			80.08540	94.425	15.16	0.2175	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			7.99430	9.981	17.63	0.0292	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			950.12460	895.110	15.59	0.7958	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			85.02460	100.910	15.59	0.2042	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			910.84090	859.482	15.32	0.7362	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			139.74090	159.582	15.32	0.2638	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			1,024.15650	971.579	15.55	0.7448	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			147.95650	166.979	15.55	0.2552	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			204.88920	225.669	16.19	0.2592	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,362.38920	1,310.469	16.19	0.7408	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			203.25490	223.911	16.21	0.2575	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,370.75490	1,318.711	16.21	0.7425	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			201.63740	222.171	16.23	0.2558	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	16.88	Put			1,379.13740	1,326.971	16.23	0.7442	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			732.60880	699.209	14.65	0.4913	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			605.70880	646.909	14.65	0.5087	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,819.63140	3,753.836	19.76	0.9169	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			72.73140	81.536	19.76	0.0831	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			530.82710	568.798	14.97	0.4613	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			867.72710	831.098	14.97	0.5387	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			329.12990	356.659	16.16	0.3155	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,436.02990	1,388.959	16.16	0.6845	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,766.93700	2,707.532	18.21	0.8290	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			179.53700	196.332	18.21	0.1710	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			275.55320	298.900	17.18	0.2486	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			2,042.95320	1,990.100	17.18	0.7514	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			274.07270	297.325	17.19	0.2474	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			2,051.47270	1,998.525	17.19	0.7526	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			277.04270	300.485	17.17	0.2497	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			2,034.44270	1,981.685	17.17	0.7503	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			952.12530	1,000.049	14.64	0.5701	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			792.52530	760.249	14.64	0.4299	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,509.72700	4,442.665	21.23	0.8589	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			2,125.38230	2,073.908	17.03	0.6992	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,649.77810	2,723.680	13.45	0.9320	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			70.17810	63.880	13.45	0.0680	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			199.32700	212.465	21.23	0.1411	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			423.23620	451.921	17.05	0.2998	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			2,133.63620	2,082.121	17.05	0.7002	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			421.49880	450.137	17.06	0.2987	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			2,141.89880	2,090.337	17.06	0.7013	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			424.98230	453.708	17.03	0.3008	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,380.49490	2,331.134	17.18	0.6778	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			552.38040	581.256	17.16	0.3240	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,364.18040	2,314.956	17.16	0.6760	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			550.53070	579.341	17.17	0.3231	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,372.33070	2,323.041	17.17	0.6769	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			548.69490	577.434	17.18	0.3222	0.00	0	0
Total € / R Option												0.00	0	169,500
Total € / R												11,580,087.90	747	377,929
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.67600		9.74760			0.0000	483,800.00	50	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.79180		9.86320			0.0000	489,590.00	50	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			9.92050		9.99080			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.04520		10.11400			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.18060		10.24960			0.0000	0.00	0	0
Total AU\$ / R Future												973,390.00	100	22,385

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			620.85120	688.914	13.96	0.9243	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			17.78590	14.394	13.99	0.0733	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			630.18590	698.394	13.99	0.9267	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			17.14420	13.892	14.03	0.0710	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			639.54420	707.892	14.03	0.9290	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			18.45120	14.914	13.96	0.0757	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,178.49730	1,245.845	14.66	0.9026	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			40.93720	36.934	14.68	0.0958	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,187.73720	1,255.134	14.68	0.9042	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			40.19070	36.237	14.69	0.0942	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,196.99070	1,264.437	14.69	0.9058	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			41.69730	37.645	14.66	0.0974	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			930.65270	992.516	13.82	0.7606	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			154.86680	146.190	13.78	0.2440	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			914.06680	975.690	13.78	0.7560	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			153.15060	144.594	13.80	0.2417	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			922.35060	984.094	13.80	0.7583	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			151.45270	143.016	13.82	0.2394	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			214.14370	202.735	13.59	0.2778	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			1,000.14370	1,057.534	13.59	0.7222	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			212.25950	200.971	13.61	0.2757	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,008.25950	1,065.771	13.61	0.7243	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			216.04700	204.515	13.57	0.2799	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			992.04700	1,049.315	13.57	0.7201	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,082.12890	1,140.685	13.79	0.7425	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			196.12890	185.885	13.79	0.2575	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,086.90540	1,142.631	13.76	0.6892	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			284.42480	271.281	13.78	0.3089	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,094.82480	1,150.681	13.78	0.6911	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			282.35780	269.344	13.80	0.3070	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,102.75780	1,158.744	13.80	0.6930	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			286.50540	273.231	13.76	0.3108	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												973,390.00	100	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.30000		10.25550			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.43100		10.38560			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.57250		10.52480			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.70630		10.65620			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.84910		10.80000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			39.48940	47.450	13.67	0.1891	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			513.98940	477.450	13.67	0.8109	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			38.28460	46.055	13.71	0.1843	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			522.78460	486.055	13.71	0.8157	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			40.73120	48.885	13.63	0.1941	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			505.23120	468.885	13.63	0.8059	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			169.53400	185.806	13.52	0.3467	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			583.93400	554.806	13.52	0.6533	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			167.12170	183.236	13.54	0.3427	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			591.52170	562.236	13.54	0.6573	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			171.98330	188.410	13.49	0.3506	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			576.38330	547.410	13.49	0.6494	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			177.89750	192.019	14.49	0.2760	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,033.09750	999.519	14.49	0.7240	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			176.19190	190.201	14.51	0.2737	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,041.39190	1,007.701	14.51	0.7263	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			174.50180	188.402	14.53	0.2715	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,049.70180	1,015.902	14.53	0.7285	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			252.18430	267.939	14.54	0.3112	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,135.98430	1,101.639	14.54	0.6888	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			250.28420	265.948	14.56	0.3092	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,144.08420	1,109.648	14.56	0.6908	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			254.09760	269.950	14.52	0.3132	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,127.89760	1,093.650	14.52	0.6868	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			337.57220	354.849	14.74	0.3431	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,227.57220	1,195.749	14.74	0.6569	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			335.46090	352.661	14.75	0.3413	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,235.46090	1,203.561	14.75	0.6587	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			339.70320	357.058	14.72	0.3449	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,219.70320	1,187.958	14.72	0.6551	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.58000		0.40000			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			13.60340		13.51240			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			13.86660		13.77300			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.15690		14.06000			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.43570		14.33480			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.73970		14.63860			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			38.64850	52.012	16.76	0.1388	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			996.24850	918.612	16.76	0.8612	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			37.83220	50.908	16.77	0.1363	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,005.43220	927.508	16.77	0.8637	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			39.48090	53.139	16.74	0.1414	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			987.08090	909.739	16.74	0.8586	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			201.06070	230.475	16.57	0.2855	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,158.06070	1,093.876	16.57	0.7145	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			199.33070	228.550	16.59	0.2835	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,166.33070	1,101.950	16.59	0.7165	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			202.80990	232.422	16.55	0.2876	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,149.80990	1,085.822	16.55	0.7124	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			255.32870	284.314	18.05	0.2547	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,885.32870	1,817.414	18.05	0.7453	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			253.83340	282.695	18.07	0.2534	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,893.83340	1,825.795	18.07	0.7466	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			256.83040	285.943	18.04	0.2559	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,876.83040	1,809.043	18.04	0.7441	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			399.94590	432.851	18.21	0.3049	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			2,015.14590	1,947.151	18.21	0.6951	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			398.16000	430.955	18.23	0.3038	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			2,023.36000	1,955.255	18.23	0.6962	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			396.37890	429.073	18.24	0.3026	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			2,031.57890	1,963.373	18.24	0.6974	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			476.62670	507.930	18.72	0.3035	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,468.02670	2,398.230	18.72	0.6965	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			474.96280	506.188	18.73	0.3026	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,476.36280	2,406.488	18.73	0.6974	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			478.29800	509.673	18.70	0.3044	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,459.69800	2,389.973	18.70	0.6956	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.00290		1.99080			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02450		2.01210			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			90.60340	114.332	14.19	0.2175	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			982.60340	885.332	14.19	0.7825	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			77.92190	98.775	14.38	0.1920	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,069.92190	969.774	14.38	0.8080	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			66.99500	85.283	14.57	0.1691	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,158.99500	1,056.283	14.57	0.8309	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			785.18820	863.886	13.03	0.6281	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			464.18820	418.886	13.03	0.3719	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			730.80060	806.244	13.05	0.6030	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			509.80060	461.244	13.05	0.3970	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			842.20120	924.102	13.01	0.6528	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			421.20120	379.102	13.01	0.3472	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			2.07570		2.06620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.11470		2.10500			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.15790		2.14740			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.19910		2.18820			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.24420		2.23300			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			1,965.34010	1,876.371	16.84	0.9329	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			34.42000	38.903	16.04	0.0796	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,772.42000	1,681.903	16.04	0.9204	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			30.64470	35.966	16.44	0.0730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,868.64470	1,778.966	16.44	0.9270	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			27.34010	33.371	16.84	0.0671	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			865.15780	819.793	13.65	0.5425	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			481.43220	530.889	13.76	0.4355	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			931.43220	883.889	13.76	0.5645	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			449.77700	497.089	13.88	0.4142	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			999.77700	950.089	13.88	0.5858	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			515.15780	566.793	13.65	0.4575	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			273.08830	299.467	15.77	0.2110	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,799.08830	2,720.467	15.77	0.7890	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			301.46110	330.617	15.65	0.2292	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,627.46110	2,551.617	15.65	0.7708	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			286.91780	314.660	15.71	0.2199	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,712.91780	2,635.660	15.71	0.7801	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			298.62360	321.450	16.35	0.1891	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,816.62360	3,730.450	16.35	0.8109	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			287.88260	310.060	16.41	0.1832	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,905.88260	3,819.060	16.41	0.8168	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			309.80880	333.304	16.28	0.1952	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,727.80880	3,642.304	16.28	0.8048	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			437.62740	466.273	16.56	0.2244	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			4,107.62740	4,024.273	16.56	0.7756	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			424.99740	453.075	16.62	0.2188	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,194.99740	4,111.075	16.62	0.7812	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			412.78850	440.311	16.68	0.2134	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,282.78850	4,198.311	16.68	0.7866	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.73130		1.71850			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75440		1.74140			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			119.85590	149.433	15.98	0.2730	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			834.85590	736.433	15.98	0.7270	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			103.38150	129.753	16.22	0.2426	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			918.38150	816.753	16.22	0.7574	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			138.82940	171.962	15.74	0.3063	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			753.82940	658.962	15.74	0.6937	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			549.55540	611.230	15.39	0.5042	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			735.55540	667.230	15.39	0.4958	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			513.26390	571.835	15.54	0.4800	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			799.26390	727.835	15.54	0.5200	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			588.23850	653.105	15.25	0.5291	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			674.23850	609.105	15.25	0.4709	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			0.13470		0.13360			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13420		0.13260			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13400		0.13220			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13360		0.13130			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13340		0.13010			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			1.59300		1.59240			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61580		1.61510			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			9.29820		9.28420			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.41280		9.39760			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.53850		9.52120			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.65890		9.63880			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.78490		9.76750			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			307.74930	299.510	12.64	0.7148	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			59.79250	65.439	12.68	0.2774	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			315.59250	307.239	12.68	0.7226	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			64.17570	70.054	12.60	0.2932	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			299.97570	291.853	12.60	0.7068	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			61.94930	67.710	12.64	0.2852	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			111.39490	120.694	13.61	0.2706	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			633.79490	627.894	13.61	0.7294	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			109.52530	118.721	13.63	0.2669	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			641.92530	635.922	13.63	0.7331	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			113.29850	122.697	13.58	0.2744	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			625.69850	619.897	13.58	0.7256	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			248.28960	261.634	13.21	0.3972	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			577.08960	573.134	13.21	0.6028	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			245.35380	258.652	13.23	0.3937	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			584.15380	580.152	13.23	0.6063	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			251.25940	264.647	13.19	0.4008	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			570.05940	566.147	13.19	0.5992	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			229.86450	242.752	14.05	0.3196	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			941.06450	933.852	14.05	0.6804	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			227.81970	240.647	14.07	0.3173	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			949.01970	941.747	14.07	0.6827	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			231.93300	244.878	14.03	0.3220	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			933.13300	925.978	14.03	0.6780	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			302.46600	315.284	14.43	0.3442	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,054.96600	1,050.384	14.43	0.6558	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			300.25950	313.040	14.45	0.3421	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,062.75950	1,058.140	14.45	0.6579	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			304.69090	317.547	14.42	0.3462	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,047.19090	1,042.647	14.42	0.6538	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.30090		1.29560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.30730		1.30210			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			444.00000	391.000		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			544.00000	491.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			344.00000	291.000		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			179.00000	127.000		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			279.00000	227.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			79.00000	27.000		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			1.29950			1.29940			0.0000	0.00	0	5
QUANTO £On	14/06/2019	Foreign Exchange Future			1.30520			1.30520			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future			1.31110			1.31110			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.31650			1.31640			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.32210			1.32210			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			1.14230			1.14560			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15090			1.15430			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.16010			1.16360			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.16890			1.17240			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.17840			1.18200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.02490		9.96550			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.15350		10.09280			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			52.62940	66.253	13.54	0.2521	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			427.12940	381.353	13.54	0.7479	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			51.03520	64.319	13.58	0.2459	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			435.53520	389.419	13.58	0.7541	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			54.27160	68.241	13.50	0.2583	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			418.77160	373.341	13.50	0.7417	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			344.91940	382.131	12.57	0.5956	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			252.11940	228.631	12.57	0.4044	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			339.89410	376.829	12.58	0.5903	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			257.09410	233.329	12.58	0.4097	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			349.99750	387.486	12.55	0.6008	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			247.19750	223.986	12.55	0.3992	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	1,200
TRY / R	On	18/03/2019	Foreign Exchange Future			2.53800		2.52860			0.0000	647,190.00	255	30,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.44950		2.44000			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future									647,190.00	255	30,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			5.62610	7.316	17.34	0.1071	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			207.02610	199.316	17.34	0.8929	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			4.86650	6.441	17.36	0.0962	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			216.26650	208.441	17.36	0.9038	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			6.48530	8.294	17.31	0.1190	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			197.88530	190.294	17.31	0.8810	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.62770	1.035	25.22	0.0088	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,090.62770	1,081.535	25.22	0.9912	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.59010	0.978	25.22	0.0084	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,100.59010	1,091.478	25.22	0.9916	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.66770	1.095	25.22	0.0093	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,080.66770	1,071.595	25.22	0.9907	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									647,190.00	255	30,000
Total Futures									768 976 008.50	56,513	1,486,776
Total Options									1 658 835.00	25,000	5,033,755
Grand Total:									770,634,843.50	81,513	6,520,531