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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2019

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			13.76210		13.76970			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.76530		13.77260			0.0000	0.00	0	6
\$ / R On 21/02/2019 Foreign Exchange Future			13.77490		13.78170			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			13.78150		13.78820			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.78310		13.78980			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.78630		13.79310			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.79260		13.79950			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.79420		13.80120			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			13.80420		13.81100			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.81600		13.82240			0.0000	2,105,143,920.00	152,370	620,713
\$ / R On 22/03/2019 Foreign Exchange Future			13.82280		13.82890			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.83120		13.83710			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.83460		13.84030			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.84140		13.84680			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.84640		13.85170			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.86330		13.86810			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.88190		13.88650			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.88700		13.89150			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.88870		13.89320			0.0000	0.00	0	319
\$ / R On 09/05/2019 Foreign Exchange Future			13.90390		13.90830			0.0000	0.00	0	25,000
\$ / R On 31/05/2019 Foreign Exchange Future			13.94180		13.94610			0.0000	0.00	0	264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			13.94690		13.95130			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			13.94870		13.95300			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			13.95900		13.96340			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.96590		13.97030			0.0000	72,622,680.00	5,200	105,350
\$ / R	On	20/06/2019	Foreign Exchange Future			13.97630		13.98050			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.99000		13.99420			0.0000	0.00	0	753
\$ / R	On	01/07/2019	Foreign Exchange Future			13.99520		13.99940			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.99870		14.00280			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.04740		14.05130			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			14.04910		14.05310			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.07010		14.07400			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.10000		14.10360			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			14.10520		14.10880			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.10870		14.11220			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.11050		14.11400			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.12980		14.13310			0.0000	0.00	0	15,525
\$ / R	On	30/09/2019	Foreign Exchange Future			14.15460		14.15730			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.15810		14.16070			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.20980		14.21290			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.26160		14.26570			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.26690		14.27110			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.27040		14.27470			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.28640		14.29090			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.31900		14.32330			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.32260		14.32680			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.37570		14.37880			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.43260		14.43540			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.45820		14.46120			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.48940		14.49260			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.53880		14.54240			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.60510		14.60640			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.62530		14.62540			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.71820		14.71280			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.80870		14.80730			0.0000	0.00	0	0
Total \$ / R Future												2,177,766,600.00	157,570	893,075
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,330.32390	1,337.912	48.54	0.9999	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.02390	0.012	48.54	0.0001	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			94.38090	79.605	15.45	0.5138	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			81.78090	74.305	15.45	0.4862	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			111.04380	104.572	16.09	0.5851	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			73.64380	59.872	16.09	0.4149	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			581.64270	587.213	22.99	0.9765	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			4.24270	2.513	22.99	0.0235	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			54.10480	42.048	16.86	0.3127	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			151.50480	146.748	16.86	0.6873	0.00	0	22,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put		16.06560	14.078	16.72	0.0841	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call		507.76560	498.978	16.72	0.9159	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call		287.94990	275.221	15.63	0.7527	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put		56.24990	50.321	15.63	0.2473	0.00	0	25,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		352.82500	352.626	16.32	0.7446	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		71.02500	64.126	16.32	0.2554	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		150.89350	149.616	15.40	0.4622	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		190.69350	182.716	15.40	0.5378	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		752.82590	756.683	18.50	0.9064	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		25.92590	22.983	18.50	0.0936	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		3.57450	3.536	16.81	0.0197	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		966.67450	959.836	16.81	0.9803	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		798.90020	792.364	15.51	0.9660	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		5.80020	6.064	15.51	0.0340	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,838.18420	1,844.767	23.13	0.9949	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		1.28420	1.067	23.13	0.0051	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		55.21500	50.497	17.40	0.1867	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		512.11500	514.197	17.40	0.8133	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,479.67920	1,486.071	21.24	0.9886	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		2.77920	2.371	21.24	0.0114	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		230.89640	223.389	15.41	0.5835	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		137.79640	137.089	15.41	0.4165	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		969.71260	974.892	19.27	0.9510	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		12.81260	11.192	19.27	0.0490	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		63.34010	58.255	17.19	0.2108	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		470.24010	471.955	17.19	0.7892	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		596.99290	599.716	17.45	0.8244	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		56.49290	52.316	17.45	0.1756	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		79.54170	77.928	14.54	0.2625	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		380.74170	372.128	14.54	0.7375	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		53.17870	51.536	14.28	0.1939	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		454.37870	445.736	14.28	0.8061	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		155.51520	154.544	15.06	0.4177	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		256.71520	248.744	15.06	0.5823	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		642.85810	645.922	17.69	0.8353	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		54.05810	50.122	17.69	0.1647	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,354.07910	1,359.571	19.93	0.9544	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		15.07910	13.771	19.93	0.0456	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		181.59780	175.353	15.75	0.4180	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		310.59780	311.153	15.75	0.5820	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,827.63350	5,834.028	30.52	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.03350	0.028	30.52	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		339.39490	339.265	15.79	0.5699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		211.79490	205.265	15.79	0.4301	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,360.27790	2,366.375	21.26	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		2.67790	2.376	21.26	0.0082	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,448.40380	1,453.438	19.94	0.9444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			20.80380	19.438	19.94	0.0556	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			17.90820	16.675	20.04	0.0485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,515.50820	1,520.675	20.04	0.9515	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			17.52750	16.313	20.05	0.0476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,525.12750	1,530.313	20.05	0.9524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			18.29680	17.046	20.02	0.0495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,505.89680	1,511.046	20.02	0.9505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			178.68010	172.606	16.14	0.3759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			406.28010	406.606	16.14	0.6241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,022.99160	2,016.594	18.60	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.59160	0.594	18.60	0.0025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,763.76660	1,757.386	17.79	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			1.36660	1.386	17.79	0.0057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			103.97940	103.300	14.69	0.2672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			476.37940	469.300	14.69	0.7328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,322.62180	2,316.219	19.55	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.22180	0.219	19.55	0.0009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,492.41990	3,486.013	24.84	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01990	0.013	24.84	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,082.88680	2,076.487	18.79	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.48680	0.487	18.79	0.0021	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			742.29160	744.662	17.66	0.8007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			84.69160	80.662	17.66	0.1993	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,074.42640	1,068.097	15.52	0.9557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			12.02640	12.097	15.52	0.0443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			296.32230	289.149	15.18	0.5503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			223.92230	223.149	15.18	0.4497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,173.11520	1,177.418	19.13	0.9088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			35.51520	33.418	19.13	0.0912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,400.73920	1,405.672	19.87	0.9387	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			23.13920	21.672	19.87	0.0613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			469.47020	462.380	14.71	0.7271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			107.07020	106.380	14.71	0.2729	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,641.12130	1,646.508	20.22	0.9625	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			13.52130	12.508	20.22	0.0375	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			593.52520	595.064	17.02	0.7379	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			115.92520	111.064	17.02	0.2621	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,728.71110	1,734.230	20.35	0.9687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			11.11110	10.230	20.35	0.0313	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,357.36450	1,351.088	16.49	0.9804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			4.96450	5.088	16.49	0.0196	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			246.23620	239.329	15.48	0.4826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			283.83620	283.329	15.48	0.5174	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,318.01860	1,311.741	16.36	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			5.61860	5.741	16.36	0.0220	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	13.90	Call			230.35870	223.614	15.62	0.4588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			307.95870	307.614	15.62	0.5412	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,372.00540	1,376.871	19.78	0.9356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			24.40540	22.871	19.78	0.0644	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,258.66040	3,264.929	24.93	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.06040	0.929	24.93	0.0030	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			90.80860	86.600	17.51	0.2120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			708.40860	710.600	17.51	0.7880	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			846.76560	840.263	14.71	0.9160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			24.36560	24.263	14.71	0.0840	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			940.61610	934.204	15.04	0.9354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			18.21610	18.204	15.04	0.0646	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			194.59370	188.287	15.97	0.4024	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			372.19370	372.287	15.97	0.5976	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			120.03590	115.078	16.95	0.2701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			577.63590	579.078	16.95	0.7299	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			77.45690	73.662	17.82	0.1842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			785.05690	787.662	17.82	0.8158	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,650.83020	1,656.232	20.24	0.9632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			13.23020	12.232	20.24	0.0368	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,268.66130	3,274.930	25.00	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.06130	0.930	25.00	0.0030	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			45.73730	43.172	18.70	0.1150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,043.33730	1,047.172	18.70	0.8850	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,072.72450	2,078.627	20.85	0.9849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			5.12450	4.627	20.85	0.0151	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,678.71410	3,684.987	27.63	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.11410	0.987	27.63	0.0029	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			106.24600	101.623	17.20	0.2431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			633.84600	635.623	17.20	0.7569	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,846.13570	1,851.808	20.52	0.9755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			8.53570	7.808	20.52	0.0245	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,778.64320	2,784.901	21.85	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			1.04320	0.901	21.85	0.0033	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			73.35070	69.699	17.91	0.1756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			810.95070	813.699	17.91	0.8244	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,310.59570	2,316.666	21.19	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2.99570	2.666	21.19	0.0091	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			921.71460	915.287	14.98	0.9319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			19.31460	19.287	14.98	0.0681	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			81.78920	77.847	17.73	0.1932	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			759.38920	761.847	17.73	0.8068	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,181.60830	2,187.595	21.00	0.9880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			4.00830	3.595	21.00	0.0120	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			736.69980	730.048	14.30	0.8861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			34.29980	34.048	14.30	0.1139	0.00	0	138,000

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	15.81	Put			1,993.72340	1,999.554	20.73	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			6.12340	5.554	20.73	0.0179	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			541.24320	534.271	14.54	0.7818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			78.84320	78.271	14.54	0.2182	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			626.70770	619.882	14.36	0.8355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			54.30770	53.882	14.36	0.1645	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,559.30900	2,565.497	21.54	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.70900	1.497	21.54	0.0053	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			322.37300	315.174	15.10	0.5816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			199.97300	199.174	15.10	0.4184	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			44.91600	42.387	18.74	0.1131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,052.51600	1,056.387	18.74	0.8869	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			333.23690	326.034	15.07	0.5941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			190.83690	190.034	15.07	0.4059	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			52.88270	50.015	18.46	0.1312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			970.48270	974.015	18.46	0.8688	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			44.10970	41.616	18.77	0.1113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,061.70970	1,065.616	18.77	0.8887	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			276.61150	269.471	15.25	0.5254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			244.21150	243.471	15.25	0.4746	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,198.65540	3,204.923	24.55	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.05540	0.923	24.55	0.0030	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,278.66220	3,284.931	25.06	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.06220	0.931	25.06	0.0030	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,408.67590	3,414.946	25.90	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.07590	0.946	25.90	0.0029	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			181.76310	175.643	16.11	0.3811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			399.36310	399.643	16.11	0.6189	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,178.69050	4,184.974	30.52	0.9974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.09050	0.974	30.52	0.0026	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,578.08990	4,584.431	30.52	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.48990	0.431	30.52	0.0012	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			26.67050	25.016	19.62	0.0700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,324.27050	1,329.016	19.62	0.9300	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			23.55710	22.068	19.84	0.0623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,391.15710	1,396.068	19.84	0.9377	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,148.65170	3,154.918	24.23	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.05170	0.918	24.23	0.0030	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,138.65110	3,144.918	24.16	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.05110	0.918	24.16	0.0030	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			26.20050	24.570	19.65	0.0688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,333.80050	1,338.570	19.65	0.9312	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			311.76290	304.572	15.13	0.5691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			209.36290	208.572	15.13	0.4309	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,758.69100	2,764.943	21.83	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.09100	0.943	21.83	0.0034	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			30.76330	28.900	19.38	0.0799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,248.36330	1,252.900	19.38	0.9201	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,478.68460	3,484.956	26.35	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.08460	0.956	26.35	0.0029	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			410.05160	402.886	14.86	0.6742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			137.65160	136.886	14.86	0.3258	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			800.52450	793.965	14.54	0.9045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			28.12450	27.965	14.54	0.0955	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,479.64540	2,485.801	21.43	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			2.04540	1.801	21.43	0.0063	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,689.72600	1,695.188	20.29	0.9661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			12.12600	11.188	20.29	0.0339	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			709.71240	703.017	14.20	0.8773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			37.31240	37.017	14.20	0.1227	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			442.44160	435.313	14.77	0.7039	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			120.04160	119.313	14.77	0.2961	1,193,128.00	10,000	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			379.23690	372.044	14.94	0.6437	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			156.83690	156.044	14.94	0.3563	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			62.28160	59.038	18.18	0.1519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			889.88160	893.038	18.18	0.8481	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			27.63720	25.932	19.56	0.0723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,305.23720	1,309.932	19.56	0.9277	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			563.90090	556.967	14.50	0.7972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			71.50090	70.967	14.50	0.2028	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,709.20770	1,714.698	20.32	0.9674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			11.60770	10.698	20.32	0.0326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,013.45700	2,019.306	20.76	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			5.85700	5.306	20.76	0.0172	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,201.25000	1,205.643	19.22	0.9132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			33.65000	31.643	19.22	0.0868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			137.95010	132.603	16.67	0.3039	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			515.55010	516.603	16.67	0.6961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,161.79170	2,167.764	20.97	0.9875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			4.19170	3.764	20.97	0.0125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			89.23860	85.076	17.55	0.2087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			716.83860	719.076	17.55	0.7913	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			46.57390	43.972	18.67	0.1169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,034.17390	1,037.972	18.67	0.8831	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,210.65110	1,215.073	19.26	0.9146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			33.05110	31.073	19.26	0.0854	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			511.82790	504.806	14.61	0.7605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			89.42790	88.806	14.61	0.2395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			94.03250	89.733	17.44	0.2186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			691.63250	693.733	17.44	0.7814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,035.95300	1,029.605	15.38	0.9506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			13.55300	13.605	15.38	0.0494	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			1,419.77660	1,424.751	19.89	0.9410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			22.17660	20.751	19.89	0.0590	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			250.35270	243.406	15.44	0.4886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			277.95270	277.406	15.44	0.5114	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			9.74110	8.940	20.43	0.0277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,787.34110	1,792.940	20.43	0.9723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,592.67000	1,597.976	20.15	0.9586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			15.07000	13.976	20.15	0.0414	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,025.02610	1,028.788	18.64	0.8811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			47.42610	44.788	18.64	0.1189	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			554.07120	555.369	16.85	0.7176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			126.47120	121.369	16.85	0.2824	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			367.35440	360.156	14.97	0.6314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			164.95440	164.156	14.97	0.3686	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			725.29610	727.578	17.59	0.7945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			87.69610	83.578	17.59	0.2055	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			263.06260	256.003	15.34	0.5069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			260.66260	260.003	15.34	0.4931	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.08860	0.960	26.54	0.0029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,508.68860	3,514.960	26.54	0.9971	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			264.07210	262.049	15.37	0.4768	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			292.97210	284.849	15.37	0.5232	2,308,989.24	8,106	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			3.22640	3.309	16.32	0.0121	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,630.32640	1,624.509	16.32	0.9879	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			233.44850	227.166	15.96	0.4231	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			396.34850	395.966	15.96	0.5769	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			110.06850	105.971	17.59	0.2260	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			772.96850	774.771	17.59	0.7740	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			278.45020	271.690	15.57	0.4844	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			321.35020	320.490	15.57	0.5156	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			181.52450	176.009	16.64	0.3384	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			541.22450	541.409	16.64	0.6616	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,962.91430	1,967.720	20.09	0.9670	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			13.21430	12.320	20.09	0.0330	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			321.68250	320.625	15.60	0.5077	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			291.98250	285.225	15.60	0.4923	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			695.13830	696.142	17.28	0.7356	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			135.43830	130.742	17.28	0.2644	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,616.32530	1,620.560	19.77	0.9379	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			26.62530	25.161	19.77	0.0621	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			920.35720	922.439	18.09	0.8137	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			90.65720	87.039	18.09	0.1863	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			168.73170	163.420	16.80	0.3185	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			578.43170	578.821	16.80	0.6815	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			523.55870	516.858	14.87	0.7143	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			133.25870	132.258	14.87	0.2857	0.00	0	600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		37.40550	37.160	14.56	0.1071	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		877.70550	871.760	14.56	0.8929	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		47.57690	47.189	14.40	0.1267	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		844.37690	838.589	14.40	0.8733	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		279.92490	278.451	15.39	0.4456	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		371.62490	364.851	15.39	0.5544	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		667.37640	667.645	17.03	0.6998	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		169.07640	164.045	17.03	0.3002	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		513.08400	511.844	16.34	0.5903	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		271.18400	265.144	16.34	0.4097	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,272.70970	1,274.075	19.13	0.8143	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		119.20970	115.975	19.13	0.1857	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		547.85860	546.120	16.70	0.5679	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		329.35860	323.120	16.70	0.4321	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		289.64160	283.770	17.11	0.3869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		646.44160	645.071	17.11	0.6131	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,788.90050	1,791.435	20.40	0.8850	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		72.10050	70.135	20.40	0.1150	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		304.80340	298.792	16.98	0.4032	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		611.60340	610.092	16.98	0.5968	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,117.09750	2,120.302	21.10	0.9171	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		50.29750	49.002	21.10	0.0829	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,105.29160	1,105.741	18.63	0.7677	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		158.49160	154.441	18.63	0.2323	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		66.65860	65.806	14.71	0.1348	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,039.85860	1,034.506	14.71	0.8652	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		974.05700	968.525	14.78	0.8432	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		80.85700	79.825	14.78	0.1568	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		222.87150	220.876	15.48	0.3280	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		626.07150	619.576	15.48	0.6720	0.00	0	2,500
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		419.39750	416.948	16.32	0.4683	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		467.69750	460.848	16.32	0.5317	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		346.52450	344.125	16.07	0.4170	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		534.82450	528.025	16.07	0.5830	792,037.95	1,500	50,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		403.57210	398.708	16.96	0.4393	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		657.47210	656.908	16.96	0.5607	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,286.04010	2,289.141	21.06	0.8900	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		82.14010	80.941	21.06	0.1100	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		387.10980	382.342	17.07	0.4250	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		691.00980	690.541	17.07	0.5750	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,953.51080	1,956.128	20.39	0.8570	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		109.61080	107.928	20.39	0.1430	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		152.64260	151.890	15.04	0.2222	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		958.74260	953.690	15.04	0.7778	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,064.18490	1,059.248	14.91	0.8167	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		118.08490	117.448	14.91	0.1833	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,270.71810	1,271.873	18.81	0.7487	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			206.81810	203.673	18.81	0.2513	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			25.02030	24.727	15.54	0.0482	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,836.32030	1,831.627	15.54	0.9518	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			878.45900	878.533	17.60	0.6390	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			321.45900	317.233	17.60	0.3610	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			445.58080	444.790	16.08	0.4415	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			578.98080	573.790	16.08	0.5585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,725.85800	1,721.357	15.09	0.9355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			35.55800	35.457	15.09	0.0645	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			939.10740	939.471	17.68	0.6443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			329.40740	325.370	17.68	0.3557	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,301.73540	1,296.849	14.63	0.8685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			787.44450	787.445	17.22	0.5936	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			384.73430	380.353	17.24	0.4039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			794.43430	794.453	17.24	0.5961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			390.77570	386.357	17.20	0.4090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			780.47570	780.457	17.20	0.5910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			238.92400	235.754	18.59	0.2707	2,357,542.00	10,000	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			294.34490	293.618	15.54	0.3363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			764.64490	759.518	15.54	0.6637	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,386.22520	1,381.389	14.53	0.8888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			65.92520	65.489	14.53	0.1112	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			387.74450	383.345	17.22	0.4064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			708.39880	703.264	15.71	0.6322	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			773.53120	773.497	17.18	0.5884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			393.83120	389.397	17.18	0.4116	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			920.43540	915.376	15.11	0.7409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			200.13540	199.476	15.11	0.2591	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,268.62400	1,269.854	18.59	0.7293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			705.46420	705.262	16.96	0.5621	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			489.50240	488.816	16.22	0.4612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			559.80240	554.716	16.22	0.5388	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			442.69850	438.012	16.85	0.4515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			672.39850	672.112	16.85	0.5485	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			338.09880	337.364	15.71	0.3678	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			121.73170	120.051	20.31	0.1490	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,224.54620	2,227.514	20.66	0.8698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			104.84620	103.414	20.66	0.1302	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,693.72270	1,695.864	19.62	0.8057	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			164.02270	161.764	19.62	0.1943	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			425.76420	421.162	16.96	0.4379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			589.62300	589.133	16.57	0.5118	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,816.92930	1,819.294	19.87	0.8234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			147.22930	145.194	19.87	0.1766	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			312.07610	308.163	17.83	0.3400	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	14.65	Put		991.77610	992.263	17.83	0.6600	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		2,041.43170	2,044.151	20.31	0.8510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		188.40720	185.840	19.29	0.2195	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		517.35790	512.365	16.42	0.5087	3,074,192.40	6,000	6,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		547.05790	546.465	16.42	0.4913	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		316.92580	312.978	17.79	0.3444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		976.62580	977.078	17.79	0.6556	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		489.92300	485.033	16.57	0.4882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		33.80370	34.475	24.57	0.0446	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,351.35890	1,352.785	18.81	0.7465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		221.65890	218.685	18.81	0.2535	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		822.64430	822.729	17.33	0.6061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		372.94430	368.629	17.33	0.3939	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,538.10720	1,539.940	19.29	0.7805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		112.09570	110.556	20.50	0.1383	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,101.92190	1,096.926	14.87	0.8097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		131.62190	131.026	14.87	0.1903	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		568.79850	563.707	16.19	0.5449	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		478.49850	477.807	16.19	0.4551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		4,023.50370	4,028.575	24.57	0.9554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		149.50950	147.443	19.83	0.1791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		535.16350	534.542	16.37	0.4854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		525.46350	520.442	16.37	0.5146	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,068.71450	2,071.474	20.36	0.8540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		119.01450	117.374	20.36	0.1460	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,141.79570	2,144.656	20.50	0.8617	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		451.54800	450.840	16.10	0.4398	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,737.49670	1,739.720	19.71	0.8122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		157.79670	155.620	19.71	0.1878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		927.31270	922.255	15.10	0.7438	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		197.01270	196.355	15.10	0.2562	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,799.20950	1,801.543	19.83	0.8209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		273.88760	270.343	18.20	0.3045	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,117.26200	1,112.274	14.85	0.8148	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		126.96200	126.374	14.85	0.1852	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		164.82520	164.189	14.99	0.2250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,005.12520	1,000.089	14.99	0.7750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		591.84800	586.740	16.10	0.5602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		81.43540	80.949	14.63	0.1315	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,960.00130	1,962.599	20.15	0.8416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		130.30130	128.499	20.15	0.1584	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,283.25700	3,278.919	18.80	0.9940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		2.95700	3.019	18.80	0.0060	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,123.58760	1,124.443	18.20	0.6955	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,048.90130	1,049.423	17.90	0.6686	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		309.40130	305.723	17.90	0.3314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,293.80850	3,298.294	22.75	0.9308	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			54.30850	54.594	22.75	0.0692	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			480.04350	475.683	16.75	0.4623	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			685.84350	685.683	16.75	0.5377	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,431.47220	2,434.339	20.79	0.8751	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			105.67220	104.339	20.79	0.1249	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,414.21660	1,415.603	18.77	0.7420	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,138.63450	1,133.814	14.83	0.8041	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			238.41660	235.603	18.77	0.2580	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			462.73410	458.441	16.85	0.4492	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			718.53410	718.441	16.85	0.5508	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,101.57500	2,104.069	20.19	0.8432	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			135.77500	134.069	20.19	0.1568	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			144.43450	143.814	14.83	0.1959	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			198.35730	197.736	14.97	0.2459	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,007.75730	1,002.936	14.97	0.7541	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			846.38870	841.707	15.35	0.6797	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			293.58870	293.007	15.35	0.3203	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,540.35480	2,543.171	20.88	0.8797	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			103.15480	101.871	20.88	0.1203	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			564.76630	560.985	16.55	0.4842	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			713.46630	713.585	16.55	0.5158	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,581.40560	2,583.853	20.53	0.8605	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			132.70560	131.253	20.53	0.1395	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,562.75800	1,564.125	18.74	0.7345	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,223.55970	1,218.906	14.77	0.7943	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			274.05800	271.525	18.74	0.2655	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			546.63460	542.900	16.65	0.4722	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			745.33460	745.500	16.65	0.5278	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,254.06320	2,256.227	19.99	0.8297	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			165.36320	163.627	19.99	0.1703	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			172.25970	171.506	14.77	0.2057	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			243.75520	243.207	15.00	0.2641	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,056.85520	1,052.307	15.00	0.7359	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			907.21420	907.373	16.99	0.5711	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			501.21420	497.473	16.99	0.4289	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,438.66490	2,440.588	20.12	0.8379	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			162.66490	160.688	20.12	0.1621	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			640.09030	636.441	16.45	0.5010	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			736.49030	736.441	16.45	0.4990	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,751.68400	2,753.462	20.50	0.8514	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			155.28400	153.462	20.50	0.1486	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,717.91310	1,718.620	18.84	0.7325	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			301.51310	298.620	18.84	0.2675	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			621.38480	617.755	16.54	0.4898	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			767.78480	767.755	16.54	0.5102	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,416.32010	2,417.805	19.98	0.8216	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			189.92010	187.805	19.98	0.1784	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			194.77290	194.112	14.73	0.2115	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,298.37290	1,294.112	14.73	0.7885	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			286.06160	285.698	14.98	0.2776	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,104.86160	1,100.898	14.98	0.7224	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,053.65040	1,053.762	17.24	0.5941	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			495.85040	492.462	17.24	0.4059	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,943.18350	4,945.730	23.69	0.9437	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			57.18350	56.230	23.69	0.0563	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,390.20440	3,387.361	16.18	0.9880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.10440	7.561	16.18	0.0120	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,733.46850	1,730.098	14.43	0.8769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			100.36850	100.298	14.43	0.1231	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,011.30210	2,011.988	19.20	0.7620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			274.40210	271.788	19.20	0.2380	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,744.20300	1,744.585	18.76	0.7229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			327.30300	324.385	18.76	0.2771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			775.70220	772.418	16.00	0.5612	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			612.60220	612.618	16.00	0.4388	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,237.53520	3,239.190	21.26	0.8711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			140.63520	138.990	21.26	0.1289	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			676.72150	673.259	16.40	0.5073	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			753.62150	753.459	16.40	0.4927	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,831.09620	3,832.951	22.54	0.8964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			114.19620	112.751	22.54	0.1036	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			508.17970	504.877	17.27	0.4046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,095.07970	1,095.077	17.27	0.5954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,428.22860	4,430.281	23.57	0.9172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			91.32860	90.081	23.57	0.0828	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			325.48670	322.581	18.77	0.2758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,752.38670	1,752.781	18.77	0.7242	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,908.31560	3,910.193	22.70	0.8991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			111.41560	109.993	22.70	0.1009	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			357.03500	354.035	18.45	0.2993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,603.93500	1,604.235	18.45	0.7007	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,629.01690	3,630.809	22.10	0.8888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			122.11690	120.609	22.10	0.1112	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			632.33990	628.908	16.60	0.4815	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			829.23990	829.108	16.60	0.5185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,239.03410	5,241.495	23.57	0.9490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			52.13410	51.295	23.57	0.0510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,579.22750	4,581.366	23.57	0.9243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			82.32750	81.166	23.57	0.0757	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			724.45550	721.040	16.20	0.5338	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			681.35550	681.240	16.20	0.4662	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			704.10690	700.634	16.28	0.5227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			711.00690	710.834	16.28	0.4773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,617.10880	4,619.268	23.57	0.9259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			80.20880	79.068	23.57	0.0741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			802.63370	799.416	15.91	0.5751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			579.53370	579.616	15.91	0.4249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,257.22010	4,259.190	23.44	0.9100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			100.32010	98.990	23.44	0.0900	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,166.53000	1,162.473	14.93	0.7314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			283.43000	282.673	14.93	0.2686	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			762.56770	759.251	16.05	0.5543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			629.46770	629.451	16.05	0.4457	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			904.08390	901.096	15.56	0.6247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			470.98390	471.296	15.56	0.3753	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,233.62490	1,229.557	14.84	0.7539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			250.52490	249.757	14.84	0.2461	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			423.36320	423.781	15.40	0.3513	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			956.46320	953.581	15.40	0.6487	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,034.36130	1,031.619	15.17	0.6824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			361.26130	361.819	15.17	0.3176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,046.19690	1,043.210	15.14	0.6872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			353.09690	353.410	15.14	0.3128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			446.83590	447.203	15.48	0.3633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			929.93590	927.003	15.48	0.6367	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,040.13410	1,037.399	15.16	0.6848	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			357.03410	357.599	15.16	0.3152	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,911.04460	2,911.992	20.48	0.8427	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			178.34460	176.592	20.48	0.1573	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			714.05330	711.011	16.35	0.5160	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			756.75330	756.411	16.35	0.4840	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			215.21860	214.597	14.69	0.2153	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,372.51860	1,369.197	14.69	0.7847	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			694.83810	691.797	16.43	0.5055	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			787.53810	787.197	16.43	0.4945	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,851.63230	1,851.701	18.84	0.7289	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			328.93230	326.301	18.84	0.2711	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			215.73320	213.729	19.95	0.1870	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,558.43320	2,559.129	19.95	0.8130	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			323.67430	323.162	15.01	0.2866	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,154.37430	1,151.262	15.01	0.7134	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			768.61100	765.475	16.37	0.5195	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			805.71100	805.675	16.37	0.4805	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,008.61360	2,008.997	18.94	0.7291	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			351.51360	348.797	18.94	0.2709	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,078.83530	3,080.036	20.55	0.8352	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			201.73530	199.836	20.55	0.1648	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			365.71270	365.536	15.06	0.2980	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,188.61270	1,185.336	15.06	0.7020	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,725.78420	2,726.745	20.02	0.8076	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			238.68420	236.545	20.02	0.1924	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			788.29360	785.160	16.30	0.5295	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			775.39360	775.360	16.30	0.4705	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,447.82390	1,444.351	14.70	0.7818	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			234.92390	234.551	14.70	0.2182	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			856.08060	852.496	16.24	0.5407	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			790.38060	790.896	16.24	0.4593	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,220.19040	3,222.121	20.65	0.8276	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			225.89040	223.721	20.65	0.1724	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,138.18490	2,139.313	18.99	0.7277	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,517.55010	1,513.515	14.71	0.7800	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			373.88490	370.913	18.99	0.2723	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			836.18610	832.610	16.32	0.5312	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			820.48610	821.010	16.32	0.4688	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,865.16610	2,866.882	20.06	0.8023	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			260.86610	258.482	20.06	0.1977	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			251.85010	251.915	14.71	0.2200	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			404.45280	404.788	15.09	0.3053	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,235.55280	1,231.688	15.09	0.6947	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,209.60940	1,210.321	17.20	0.5698	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			644.30940	640.721	17.20	0.4302	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,443.51120	2,439.978	13.21	0.9434	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			42.61120	43.578	13.21	0.0566	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,137.27480	1,133.862	15.37	0.6517	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			506.37480	507.462	15.37	0.3483	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			941.91650	938.283	16.01	0.5705	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,955.59240	1,956.756	18.63	0.6953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,963.68530	1,964.856	18.65	0.6964	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			438.40910	435.065	18.62	0.3059	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,947.50910	1,948.665	18.62	0.6941	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,322.80110	3,325.099	20.74	0.8266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			233.70110	231.499	20.74	0.1734	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			436.49240	433.156	18.63	0.3047	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			721.01650	721.883	16.01	0.4295	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,841.15280	2,843.085	19.95	0.7927	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			282.05280	279.485	19.95	0.2073	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,790.82570	5,792.919	22.86	0.9342	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			81.72570	79.319	22.86	0.0658	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			434.58530	431.256	18.65	0.3036	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			927.76220	924.036	16.17	0.5521	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			804.46220	805.036	16.17	0.4479	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,366.99960	3,368.994	20.69	0.8206	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			250.29960	247.994	20.69	0.1794	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,282.47930	2,283.707	19.04	0.7271	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			395.77930	392.707	19.04	0.2729	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			907.54980	903.836	16.25	0.5430	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			834.24980	834.836	16.25	0.4570	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,010.79570	3,012.590	20.08	0.7971	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			284.09570	281.590	20.08	0.2029	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			268.92210	269.121	14.71	0.2211	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,592.22210	1,588.121	14.71	0.7789	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			442.76310	443.201	15.15	0.3117	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,279.56310	1,275.801	15.15	0.6883	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			478.84610	478.963	15.19	0.3172	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,317.64610	1,314.663	15.19	0.6828	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			517.28850	516.843	15.27	0.3219	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,362.68850	1,359.443	15.27	0.6781	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,597.98210	2,595.540	12.25	0.9429	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			46.78210	47.340	12.25	0.0571	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,183.36070	1,179.726	15.85	0.6076	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			732.16070	731.526	15.85	0.3924	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			649.59370	646.071	18.07	0.3776	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,798.39370	1,797.871	18.07	0.6224	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,595.97730	3,596.477	20.82	0.7966	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			327.17730	324.677	20.82	0.2034	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			647.30230	643.784	18.09	0.3765	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,806.10230	1,805.584	18.09	0.6235	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			645.02120	641.508	18.10	0.3753	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,813.82120	1,813.308	18.10	0.6247	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			557.46850	556.783	15.39	0.3263	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,410.06850	1,406.183	15.39	0.6737	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			593.90770	593.055	15.49	0.3306	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,446.30770	1,441.855	15.49	0.6694	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			633.88600	631.015	15.59	0.3329	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,500.28600	1,496.115	15.59	0.6671	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			944.64770	941.983	17.51	0.4668	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,499.24770	1,496.683	17.51	0.5332	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			950.79570	948.131	17.48	0.4693	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,485.39570	1,482.831	17.48	0.5307	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			947.71910	945.054	17.50	0.4680	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,492.31910	1,489.754	17.50	0.5320	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,638.53700	1,632.719	17.71	0.5382	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			981.33700	980.919	17.71	0.4618	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,081.28740	1,078.653	17.65	0.4789	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,633.98740	1,629.953	17.65	0.5211	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,087.49160	1,084.854	17.63	0.4811	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,620.19160	1,616.154	17.63	0.5189	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,084.38770	1,081.748	17.64	0.4800	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,627.08770	1,623.048	17.64	0.5200	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											9,725,889.59	35,606	5,071,185
Total \$ / R											2,187,492,489.59	193,176	5,964,260
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.81600		13.82240			0.0000	345,400.00	25	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.96590		13.97030			0.0000	0.00	0	10
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.12980		14.13310			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.28640		14.29090			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.45820		14.46120			0.0000	0.00	0	0
Total \$ / R MAXI Future											345,400.00	25	432
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			18,489.54280	17,872.704	16.07	0.3864	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			39,249.54280	39,272.704	16.07	0.6136	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			18,176.31270	17,564.259	16.11	0.3811	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			39,936.31270	39,964.259	16.11	0.6189	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			18,807.75660	18,186.320	16.04	0.3917	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			38,567.75660	38,586.320	16.04	0.6083	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			38,774.45370	38,334.491	17.22	0.4064	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			78,744.45370	78,744.491	17.22	0.5936	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			38,473.43380	38,035.343	17.24	0.4039	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			79,443.43380	79,445.343	17.24	0.5961	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			39,077.57250	38,635.741	17.20	0.4090	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			78,047.57250	78,045.742	17.20	0.5910	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			51,385.96330	51,054.810	17.24	0.4083	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			108,075.96330	108,074.810	17.24	0.5917	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			51,101.09560	50,770.601	17.26	0.4064	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			108,791.09560	108,790.601	17.26	0.5936	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			51,672.57740	51,341.190	17.22	0.4101	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			107,362.57740	107,361.190	17.22	0.5899	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			96,377.60590	96,017.171	15.93	0.5801	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			69,287.60590	69,377.171	15.93	0.4199	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			95,935.90490	95,575.091	15.95	0.5782	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			69,845.90490	69,935.091	15.95	0.4218	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			96,820.91220	96,461.365	15.91	0.5820	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			68,730.91220	68,821.365	15.91	0.4180	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			91,609.85950	91,251.592	16.82	0.5005	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			113,489.85950	113,431.592	16.82	0.4995	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			91,259.62540	90,901.102	16.83	0.4990	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			114,139.62540	114,081.102	16.83	0.5010	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			91,961.01060	91,603.003	16.81	0.5020	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			112,841.01060	112,783.003	16.81	0.4980	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											345,400.00	25	432
£ / R	On	28/02/2019	Foreign Exchange Future		17.78360		17.77760			0.0000	0.00	0	47

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Future			17.83860		17.83210			0.0000	1,713,754,302.00	96,070	326,105
£ / R	On	29/03/2019	Foreign Exchange Future			17.87320		17.86590			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			17.92660		17.91810			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			17.96040		17.95170			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			17.96960		17.96080			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.11300		18.10370			0.0000	0.00	0	5,824
£ / R	On	16/09/2019	Foreign Exchange Future			18.41090		18.39890			0.0000	0.00	0	16,469
£ / R	On	13/12/2019	Foreign Exchange Future			18.69270		18.68200			0.0000	0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future			19.00360		18.98830			0.0000	0.00	0	0
Total £ / R Future												1,713,754,302.00	96,070	361,405
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			172.13160	163.087	14.53	0.4107	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			279.73160	276.687	14.53	0.5893	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,175.52520	2,169.368	18.33	0.9781	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			7.62520	7.968	18.33	0.0219	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,215.04830	1,208.704	16.56	0.8892	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			47.14830	47.304	16.56	0.1108	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			257.33370	254.351	15.07	0.4314	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			425.23370	415.751	15.07	0.5686	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,609.79920	3,602.871	22.41	0.9960	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			1.89920	1.471	22.41	0.0040	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			165.43620	162.445	15.54	0.3074	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			623.33620	613.845	15.54	0.6926	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			31.82950	32.757	16.77	0.0806	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,389.72950	1,384.157	16.77	0.9194	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,354.04050	2,347.605	18.83	0.9829	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			6.14050	6.205	18.83	0.0171	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			162.84670	159.865	15.56	0.3036	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			630.74670	621.265	15.56	0.6964	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			160.29240	157.319	15.57	0.2998	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			638.19240	628.719	15.57	0.7002	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			519.33410	509.919	15.57	0.5766	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			295.23410	293.119	15.57	0.4234	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			571.34320	561.255	15.66	0.5499	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			379.44320	377.855	15.66	0.4501	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			595.00860	585.588	15.77	0.5328	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			436.70860	435.988	15.77	0.4672	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			382.43500	374.049	15.59	0.3959	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			663.23500	663.649	15.59	0.6041	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			448.14690	448.916	15.97	0.3979	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			974.44690	965.916	15.97	0.6021	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			444.83360	445.598	15.97	0.3957	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			981.13360	972.598	15.97	0.6043	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			451.47690	452.256	15.96	0.4001	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			967.77690	959.256	15.96	0.5999	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			601.10610	593.326	15.57	0.4544	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	18.00	Call			704.80610	706.326	15.57	0.5456	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			706.36770	707.663	15.65	0.4530	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,117.46770	1,106.763	15.65	0.5470	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			702.65700	703.944	15.65	0.4513	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,123.75700	1,113.044	15.65	0.5487	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			698.96290	700.237	15.66	0.4496	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,130.06290	1,119.337	15.66	0.5504	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			612.91000	609.119	16.10	0.3546	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,890.91000	1,876.419	16.10	0.6454	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			610.34830	606.559	16.11	0.3534	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,898.34830	1,883.859	16.11	0.6466	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			615.48250	611.689	16.10	0.3558	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,883.48250	1,868.989	16.10	0.6442	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			794.27660	788.848	16.33	0.3825	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,095.97660	2,075.248	16.33	0.6175	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			791.54870	786.113	16.34	0.3815	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,103.24870	2,082.513	16.34	0.6185	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			788.83030	783.395	16.34	0.3805	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,110.53030	2,089.795	16.34	0.6195	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												1,713,754,302.00	96,070	368,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12540		0.12550			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12770		0.12780			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13020		0.13030			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13260		0.13270			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13530		0.13550			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			1,553.50420	1,543.974	19.93	0.9855	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			3.50420	3.974	19.93	0.0145	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			599.27020	594.094	15.40	0.8315	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			49.27020	54.094	15.40	0.1685	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			118.35220	115.291	18.58	0.2720	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			568.35220	575.291	18.58	0.7280	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			441.50900	446.739	18.66	0.4556	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			661.50900	676.739	18.66	0.5444	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			202.29660	205.574	20.81	0.2406	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,422.29660	1,435.574	20.81	0.7594	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			947.89340	950.371	16.40	0.7591	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			167.89340	180.371	16.40	0.2409	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,400.75810	1,416.424	20.21	0.6514	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,270.08010	1,273.329	16.63	0.7585	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			240.08010	253.329	16.63	0.2415	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			741.03940	748.730	18.52	0.5327	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	0.13	Put			711.03940	728.730	18.52	0.4673	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			430.75810	436.424	20.21	0.3486	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,555.92800	1,560.323	16.82	0.7664	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			285.92800	300.323	16.82	0.2336	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,006.89530	1,018.481	18.48	0.5799	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			736.89530	758.481	18.48	0.4201	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			653.59270	664.162	19.99	0.4182	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,383.59270	1,404.162	19.99	0.5818	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			909.60950	919.337	19.90	0.4759	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,359.60950	1,389.337	19.90	0.5241	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			647.59640	655.719	21.20	0.3612	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,097.59640	2,125.719	21.20	0.6388	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,296.90270	1,305.142	18.46	0.6193	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			746.90270	775.142	18.46	0.3807	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.56780		15.57310			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.59290		15.59800			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.65070		15.65530			0.0000	6,635,896.80	424	139,445
€ / R	On	29/03/2019	Foreign Exchange Future			15.68710		15.69090			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.74320		15.74610			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.77900		15.78160			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.94020		15.94250			0.0000	0.00	0	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.14600		16.14710			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.25770		16.25780			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.55970		16.56170			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			16.77420		16.77230			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.89760		16.89530			0.0000	0.00	0	0
Total € / R Future												6,635,896.80	424	208,434
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			284.96380	281.045	14.49	0.7516	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			58.06380	48.845	14.49	0.2484	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			296.26880	294.280	14.73	0.6371	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			124.26880	117.180	14.73	0.3629	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			241.74000	240.874	13.95	0.4612	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			598.73210	598.904	15.53	0.7300	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,995.99890	4,000.536	26.97	0.9968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.29890	1.236	26.97	0.0032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			498.89290	498.710	15.12	0.6755	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			154.19290	149.410	15.12	0.3245	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			297.04000	291.574	13.95	0.5388	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,689.37090	1,692.756	18.59	0.9615	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			121.96660	117.567	15.56	0.2661	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			606.66660	606.867	15.56	0.7339	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			119.93490	115.564	15.59	0.2623	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			614.63490	614.864	15.59	0.7377	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			124.03210	119.604	15.53	0.2700	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			14.67090	13.457	18.59	0.0385	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			760.46240	760.799	16.02	0.7502	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			131.36240	127.899	16.02	0.2498	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			738.04900	737.857	15.79	0.6854	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			204.14900	201.057	15.79	0.3146	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			859.43710	859.555	16.42	0.6935	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			221.03710	218.555	16.42	0.3065	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			284.34980	282.933	16.94	0.3002	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,201.84980	1,202.733	16.94	0.6998	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			282.28270	280.870	16.96	0.2984	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,209.78270	1,210.670	16.96	0.7016	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			280.23170	278.823	16.98	0.2965	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,217.73170	1,218.623	16.98	0.7035	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			623.98530	624.582	14.99	0.4518	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			741.08530	740.582	14.99	0.5482	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,606.11250	3,604.491	20.28	0.9025	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			103.21250	100.491	20.28	0.0975	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			654.40240	653.622	15.30	0.5002	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			747.30240	747.621	15.30	0.4998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			419.00160	417.056	16.53	0.3494	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,281.90160	1,281.056	16.53	0.6506	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			348.49280	347.017	17.51	0.2752	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,870.69280	1,869.317	17.51	0.7248	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			346.83410	345.347	17.53	0.2741	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,879.03410	1,877.647	17.53	0.7259	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			350.16130	348.692	17.50	0.2764	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,862.36130	1,860.992	17.50	0.7236	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,575.58530	2,573.785	18.60	0.8076	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			233.38530	231.485	18.60	0.1924	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,098.37650	1,098.993	14.77	0.6000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			686.67650	689.293	14.77	0.4000	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,291.04420	4,290.878	21.25	0.8494	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,956.16510	1,957.607	17.21	0.6758	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,885.36920	2,884.091	13.65	0.9414	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			53.66920	54.391	13.65	0.0586	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			232.74420	230.578	21.25	0.1506	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			505.90340	505.341	17.22	0.3231	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,964.20340	1,965.641	17.22	0.6769	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			503.95120	503.379	17.24	0.3220	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,972.25120	1,973.679	17.24	0.6780	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			507.86510	507.307	17.21	0.3242	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			949.16560	950.449	15.23	0.4503	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,071.46560	1,074.649	15.23	0.5497	0.00	0	21,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,195.07700	2,194.570	17.29	0.6542	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			638.32100	640.110	17.30	0.3449	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,203.02100	2,202.510	17.30	0.6551	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			636.27330	638.051	17.31	0.3439	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,210.97330	2,210.451	17.31	0.6561	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			640.37700	642.170	17.29	0.3458	0.00	0	0
Total € / R Option												0.00	0	190,500
Total € / R												6,635,896.80	424	398,934
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.80180		9.77610			0.0000	0.00	0	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.92030		9.89310			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.05070		10.02230			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.17680		10.15000			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.31600		10.28720			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,385
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			19.16640	20.723	14.36	0.1031	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			613.06640	588.923	14.36	0.8969	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			20.63300	22.326	14.29	0.1101	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			594.53300	570.526	14.29	0.8899	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			19.88620	21.510	14.32	0.1066	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			603.78620	579.710	14.32	0.8934	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			51.61600	55.085	15.37	0.1296	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,168.51600	1,144.785	15.37	0.8704	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			50.75510	54.190	15.39	0.1278	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,177.65510	1,153.890	15.39	0.8722	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			52.49260	55.996	15.36	0.1315	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,159.39260	1,135.696	15.36	0.8685	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			172.04230	179.217	13.92	0.2828	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			899.74230	878.516	13.92	0.7172	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			170.22370	177.323	13.94	0.2803	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			907.92370	886.623	13.94	0.7197	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			168.42630	175.448	13.97	0.2777	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			916.12630	894.748	13.97	0.7223	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			236.68890	242.870	13.76	0.3143	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			986.68890	966.070	13.76	0.6857	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			234.70450	240.821	13.78	0.3120	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			994.70450	974.021	13.78	0.6880	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			238.69590	244.942	13.74	0.3165	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			978.69590	958.142	13.74	0.6835	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,067.66930	1,046.436	13.96	0.7078	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			217.66930	223.236	13.96	0.2922	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,074.46760	1,052.007	13.88	0.6561	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			309.49900	315.788	13.89	0.3418	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,082.29900	1,059.788	13.89	0.6582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			307.34800	313.586	13.91	0.3398	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,090.14800	1,067.586	13.91	0.6602	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			311.66760	318.007	13.88	0.3439	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.42780		10.40980			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.56200		10.54190			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.70650		10.68500			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.84290		10.82230			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.99190		10.96950			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			67.75890	69.969	14.18	0.2616	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			387.95890	372.169	14.18	0.7384	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			65.82090	67.952	14.23	0.2553	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			396.02090	380.152	14.23	0.7447	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			69.75020	72.042	14.14	0.2681	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			379.95020	364.242	14.14	0.7319	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			235.78260	242.927	14.18	0.4087	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			493.88260	480.927	14.18	0.5913	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			232.74190	239.796	14.20	0.4045	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			500.84190	487.796	14.20	0.5955	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			238.86220	246.097	14.15	0.4129	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			486.96220	474.097	14.15	0.5871	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			229.61330	235.053	14.81	0.3161	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			924.61330	908.553	14.81	0.6839	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			227.52940	232.915	14.83	0.3137	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			932.52940	916.414	14.83	0.6863	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			225.46640	230.797	14.85	0.3113	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			940.46640	924.297	14.85	0.6887	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			308.35680	312.985	14.69	0.3454	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,026.05680	1,010.085	14.69	0.6546	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			306.12730	310.713	14.71	0.3433	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,033.82730	1,017.813	14.71	0.6567	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			310.60490	315.276	14.67	0.3476	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,018.30490	1,002.376	14.67	0.6524	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			398.73280	403.444	14.79	0.3739	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,119.23280	1,101.544	14.79	0.6261	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			396.32140	400.992	14.80	0.3720	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,126.82140	1,109.092	14.80	0.6280	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			401.16560	405.915	14.77	0.3758	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,111.66560	1,094.015	14.77	0.6242	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	1,550
CF CANDCO	18/03/2019	Foreign Exchange Future	0.57000		0.69000			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	13.74150		13.81110			0.0000	0.00	0	1,143
CHF / R	On 14/06/2019	Foreign Exchange Future	14.00840		14.07710			0.0000	0.00	0	150
CHF / R	On 16/09/2019	Foreign Exchange Future	14.30140		14.37040			0.0000	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Future	14.58160		14.65350			0.0000	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Future	14.89540		14.96610			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	77.89940	67.314	17.55	0.1742	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Put	736.79940	795.814	17.55	0.8258	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Call	76.56550	65.957	17.57	0.1713	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Put	745.46550	804.457	17.57	0.8287	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Call	79.25820	68.698	17.53	0.1773	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Put	728.15820	787.198	17.53	0.8227	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Call	299.97150	284.535	17.35	0.3262	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Put	952.87150	1,006.136	17.35	0.6738	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Call	297.54840	282.293	17.37	0.3240	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Put	960.44840	1,013.893	17.37	0.6760	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Call	302.41830	286.800	17.33	0.3283	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Put	945.31830	998.400	17.33	0.6717	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Call	340.36720	325.707	18.38	0.2794	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Put	1,659.96720	1,714.307	18.38	0.7206	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Call	338.61490	324.006	18.40	0.2781	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Put	1,668.21490	1,722.606	18.40	0.7219	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Call	342.13430	327.418	18.36	0.2807	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Put	1,651.73430	1,706.018	18.36	0.7193	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Call	495.30680	477.449	18.36	0.3258	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Put	1,791.80680	1,845.849	18.36	0.6742	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Call	493.28130	475.484	18.38	0.3247	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Put	1,799.78130	1,853.884	18.38	0.6753	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Call	491.27100	473.525	18.39	0.3235	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Put	1,807.77100	1,861.925	18.39	0.6765	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Call	571.36010	553.567	18.80	0.3217	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Put	2,235.26010	2,288.167	18.80	0.6783	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Call	569.42400	551.680	18.81	0.3208	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Put	2,243.32400	2,296.280	18.81	0.6792	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Call	573.30450	555.462	18.79	0.3227	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Put	2,227.20450	2,280.062	18.79	0.6773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03890		2.03410			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06110		2.05590			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			793.91950	758.534	14.96	0.7337	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			179.29680	195.315	14.54	0.3345	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			638.29680	606.315	14.54	0.6655	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			155.62640	169.869	14.75	0.2990	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			714.62640	680.869	14.75	0.7010	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			134.91950	147.534	14.96	0.2663	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,080.38780	1,130.021	13.85	0.7059	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			321.38780	319.022	13.85	0.2941	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,017.18270	1,065.659	13.90	0.6833	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			358.18270	354.659	13.90	0.3167	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,146.10180	1,196.798	13.79	0.7280	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			287.10180	285.798	13.79	0.2720	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			2.09770		2.09790			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.13750		2.13730			0.0000	534,375.00	250	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18120		2.18070			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22270		2.22230			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.26890		2.26820			0.0000	0.00	0	0
Total DKK / R Future												534,375.00	250	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,661.39030	1,661.089	16.99	0.9210	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			50.63530	47.721	16.36	0.0985	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,471.63530	1,470.721	16.36	0.9015	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			45.16770	42.577	16.67	0.0882	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,566.16770	1,565.577	16.67	0.9118	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			40.39030	38.089	16.99	0.0790	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			765.24520	761.132	14.10	0.5123	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			599.85220	597.661	14.22	0.4656	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			826.85220	822.661	14.22	0.5344	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			681.03250	679.113	14.02	0.5104	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			708.03250	704.113	14.02	0.4896	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			638.24520	636.132	14.10	0.4877	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			354.68620	353.484	16.02	0.2376	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,547.68620	2,541.485	16.02	0.7624	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			386.37730	385.232	15.83	0.2561	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,379.37730	2,373.232	15.83	0.7439	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			370.15510	368.983	15.93	0.2467	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,463.15510	2,456.983	15.93	0.7533	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			370.98460	369.384	16.53	0.2091	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,547.98460	3,542.384	16.53	0.7909	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			358.06860	356.475	16.59	0.2028	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,635.06860	3,629.475	16.59	0.7972	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			384.40560	382.799	16.46	0.2157	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,461.40560	3,455.799	16.46	0.7843	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			509.15620	507.434	16.72	0.2373	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,927.15620	3,918.435	16.72	0.7627	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			495.00520	493.291	16.78	0.2316	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,013.00520	4,004.291	16.78	0.7684	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			523.76260	522.042	16.66	0.2432	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,841.76260	3,833.042	16.66	0.7568	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												534,375.00	250	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76250		1.76370			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78590		1.78730			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			239.62640	229.785	16.20	0.3865	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			502.62640	504.785	16.20	0.6135	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			209.11970	199.966	16.44	0.3466	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			572.11970	574.966	16.44	0.6534	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			274.05260	263.538	15.95	0.4291	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			437.05260	438.538	15.95	0.5709	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			799.81990	788.523	15.92	0.5811	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			526.81990	529.523	15.92	0.4189	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			751.59960	740.651	16.05	0.5568	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			578.59960	581.652	16.05	0.4432	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			850.61230	838.973	15.79	0.6057	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			477.61230	479.973	15.79	0.3943	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			0.13720		0.13680			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13660		0.13630			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13660		0.13620			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13610		0.13570			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13560		0.13520			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 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			1.59600		1.59320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61900		1.61590			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			9.31710		9.31910			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.43430		9.43430			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.56160		9.56070			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.68320		9.68300			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.81450		9.81410			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	Call			69.17980	67.975	13.18	0.2940	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			280.07980	280.875	13.18	0.7060	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			66.81830	65.637	13.22	0.2858	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			287.71830	288.537	13.22	0.7142	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			71.61770	70.390	13.13	0.3024	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			272.51770	273.290	13.13	0.6976	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			129.76760	130.944	14.17	0.2838	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			615.46760	616.644	14.17	0.7162	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			127.72730	128.898	14.20	0.2801	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			623.42730	624.598	14.20	0.7199	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			131.83890	133.025	14.15	0.2876	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			607.53890	608.725	14.15	0.7124	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			271.31590	273.116	13.47	0.4071	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			560.61590	561.516	13.47	0.5929	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			268.27730	270.061	13.49	0.4035	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			567.57730	568.461	13.49	0.5965	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			274.38580	276.202	13.45	0.4107	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			553.68580	554.602	13.45	0.5893	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			254.11860	254.319	14.31	0.3283	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			921.11860	921.119	14.31	0.6717	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			251.96000	252.156	14.33	0.3259	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			928.96000	928.956	14.33	0.6741	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			256.29810	256.504	14.29	0.3307	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			913.29810	913.304	14.29	0.6693	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			328.73570	327.977	14.60	0.3524	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,034.63570	1,033.477	14.60	0.6476	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			326.43520	325.673	14.62	0.3503	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,042.33520	1,041.173	14.62	0.6497	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			331.05480	330.300	14.59	0.3544	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,026.95480	1,025.800	14.59	0.6456	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			1.31110		1.31090			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31810		1.31580			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			291.00000	289.000		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			391.00000	389.000		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			191.00000	189.000		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			42.00000	19.000		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			142.00000	119.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			58.00000	81.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.29120		1.29010			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.29690		1.29590			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30300		1.30180			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30840		1.30730			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31440		1.31300			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			1.13280		1.13260			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14140		1.14120			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15060		1.15030			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15910		1.15890			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16870		1.16830			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			10.18410		10.17300			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.31380		10.30100			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 SGD / R Future									0.00	0	1,200
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			104.11630	106.139	13.85	0.3676	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			271.11630	262.039	13.85	0.6324	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			101.21560	103.170	13.89	0.3595	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			278.21560	269.070	13.89	0.6405	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			107.09100	109.186	13.81	0.3758	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			264.09100	255.086	13.81	0.6242	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			184.43490	181.205	13.22	0.3338	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			487.43600	497.155	13.18	0.6760	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			176.43600	173.355	13.18	0.3240	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			481.40970	491.054	13.20	0.6711	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			180.40970	177.254	13.20	0.3289	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			475.43490	485.005	13.22	0.6662	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			2.57470		2.57160			0.0000	0.00	0	30,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.48280		2.47990			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	30,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			9.52600	10.050	17.65	0.1445	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			167.92600	165.350	17.65	0.8555	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			8.57200	9.008	17.78	0.1314	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			176.97200	174.308	17.78	0.8686	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			10.58540	11.207	17.52	0.1587	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			158.98540	156.507	17.52	0.8413	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			1.65190	1.856	26.87	0.0143	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,051.75190	1,049.056	26.87	0.9857	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			1.56700	1.763	26.87	0.0137	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,061.66700	1,058.963	26.87	0.9863	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			1.74120	1.954	26.87	0.0150	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,041.84120	1,039.154	26.87	0.9850	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	30,000
Total Futures									3 899 036 573.80	254,339	1,533,428
Total Options									9 725 889.59	35,606	5,270,185
Grand Total:									3,908,762,463.39	289,945	6,803,613