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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2019

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			13.89690		13.76210			0.0000	972,783.00	70	0
\$ / R On 15/02/2019 Foreign Exchange Future			13.90000		13.76530			0.0000	0.00	0	6
\$ / R On 21/02/2019 Foreign Exchange Future			13.90950		13.77490			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			13.91600		13.78150			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.91760		13.78310			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.92090		13.78630			0.0000	1,600,903.50	115	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.92740		13.79260			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.92910		13.79420			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			13.93890		13.80420			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.95060		13.81600			0.0000	1,815,042,813.00	130,105	607,642
\$ / R On 22/03/2019 Foreign Exchange Future			13.95730		13.82280			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.96560		13.83120			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.96900		13.83460			0.0000	1,452,776.00	104	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.97570		13.84140			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.98070		13.84640			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.99740		13.86330			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.01600		13.88190			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.02110		13.88700			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.02280		13.88870			0.0000	2,706,400.40	193	512
\$ / R On 09/05/2019 Foreign Exchange Future			14.03800		13.90390			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.04480		14.04900			0.0000	1,306,166.40	93	93

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 Future			14.07560		13.94180			0.0000	12,836,947.20	912	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.08070		13.94690			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.08250		13.94870			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.09270		13.95900			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.09960		13.96590			0.0000	29,256,670.00	2,075	105,753
\$ / R	On	20/06/2019	Foreign Exchange Future			14.11000		13.97630			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.12390		13.99000			0.0000	2,062,089.40	146	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.12910		13.99520			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.13260		13.99870			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.18090		14.04740			0.0000	23,043,962.50	1,625	681
\$ / R	On	01/08/2019	Foreign Exchange Future			14.18260		14.04910			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.20330		14.07010			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.23310		14.10000			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			14.23840		14.10520			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.24190		14.10870			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.24360		14.11050			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.26290		14.12980			0.0000	456,412.80	32	15,530
\$ / R	On	30/09/2019	Foreign Exchange Future			14.28750		14.15460			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.29100		14.15810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.34230		14.20980			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.39390		14.26160			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.39930		14.26690			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.40290		14.27040			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.41890		14.28640			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.45110		14.31900			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.45470		14.32260			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.50630		14.37570			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.56340		14.43260			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.59000		14.45820			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.62240		14.48940			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.67380		14.53880			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.73880		14.60510			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.75800		14.62530			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.84630		14.71820			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.93910		14.80870			0.0000	0.00	0	0
Total \$ / R Future												1,890,737,924.20	135,470	881,435
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.01160	0.000	18.67	0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,337.91160	1,203.100	18.67	1.0000	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			79.60460	168.993	19.67	0.7589	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			74.30460	28.993	19.67	0.2411	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			104.57160	41.090	19.06	0.3200	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			59.87160	131.090	19.06	0.6800	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			587.21330	453.871	24.27	0.9612	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			2.51330	3.871	24.27	0.0388	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			42.04830	91.079	18.32	0.5660	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put		146.74830	61.079	18.32	0.4340	0.00	0	22,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put		14.07770	10.665	19.95	0.0597	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call		498.97770	630.166	19.95	0.9403	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call		275.22080	394.131	18.62	0.8325	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put		50.32080	34.631	18.62	0.1675	0.00	0	25,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		352.62600	260.229	17.03	0.6334	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		64.12600	106.229	17.03	0.3666	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		149.61600	102.804	16.70	0.3445	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		182.71600	270.404	16.70	0.6555	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		756.68340	637.101	19.00	0.8588	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		22.98340	38.001	19.00	0.1412	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		3.53600	4.031	19.70	0.0195	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		959.83600	1,094.931	19.70	0.9805	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		792.36400	927.336	18.34	0.9685	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		6.06400	6.436	18.34	0.0315	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,844.76700	1,710.742	23.34	0.9923	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		1.06700	1.642	23.34	0.0077	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		50.49680	80.471	17.93	0.2661	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		514.19680	409.571	17.93	0.7339	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,486.07130	1,352.933	21.48	0.9823	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		2.37130	3.833	21.48	0.0177	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		223.38870	316.413	16.60	0.6887	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		137.08870	95.513	16.60	0.3113	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		974.89190	848.331	19.80	0.9224	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		11.19190	19.231	19.80	0.0776	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		58.25480	92.043	17.73	0.2966	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		471.95480	371.143	17.73	0.7034	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		599.71570	491.818	17.78	0.7578	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		52.31570	79.219	17.78	0.2422	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		77.92750	49.595	15.05	0.1826	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		372.12750	478.695	15.05	0.8174	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		51.53640	31.218	14.78	0.1279	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		445.73640	560.318	14.78	0.8721	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		154.54430	107.045	15.60	0.3183	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		248.74430	336.145	15.60	0.6817	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		645.92180	535.915	17.98	0.7741	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		50.12180	75.015	17.98	0.2259	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,359.57120	1,231.753	20.19	0.9356	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		13.77120	20.653	20.19	0.0644	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		175.35320	236.943	16.00	0.5078	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		311.15320	238.043	16.00	0.4922	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		727.57770	621.889	17.67	0.7416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		83.57770	112.489	17.67	0.2584	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		256.00340	332.470	15.73	0.5880	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		260.00340	201.870	15.73	0.4120	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.96000	0.995	25.97	0.0031	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	17.33	Put			3,514.96000	3,380.395	25.97	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,834.02810	5,699.448	31.14	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.02810	0.048	31.14	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			339.26480	266.101	15.92	0.4901	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			205.26480	266.701	15.92	0.5099	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,366.37550	2,233.104	21.56	0.9879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			2.37550	3.704	21.56	0.0121	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,453.43800	1,327.157	20.16	0.9249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			19.43800	27.757	20.16	0.0751	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			16.67530	24.557	20.37	0.0670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,520.67530	1,393.957	20.37	0.9330	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			16.31250	24.133	20.40	0.0660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,530.31250	1,403.533	20.40	0.9340	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			17.04570	24.989	20.34	0.0681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,511.04570	1,384.389	20.34	0.9319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			172.60600	226.297	16.26	0.4520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			406.60600	325.697	16.26	0.5480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,016.59350	2,151.219	20.00	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.59350	0.619	20.00	0.0024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,757.38610	1,892.011	19.22	0.9946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			1.38610	1.411	19.22	0.0054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			103.29980	75.227	15.19	0.2053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			469.29980	575.827	15.19	0.7947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,316.21900	2,450.834	20.90	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.21900	0.234	20.90	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,486.01320	3,620.600	20.51	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01320	0.000	20.51	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,076.48690	2,211.111	20.18	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.48690	0.511	20.18	0.0020	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			744.66200	638.058	17.74	0.7490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			80.66200	108.658	17.74	0.2510	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,068.09660	1,201.388	16.89	0.9626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			12.09660	10.788	16.89	0.0374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			289.14860	372.189	15.63	0.6299	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			223.14860	171.589	15.63	0.3701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,177.41800	1,055.824	19.27	0.8803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			33.41800	46.424	19.27	0.1197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,405.67220	1,279.709	20.00	0.9186	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			21.67220	30.309	20.00	0.0814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			462.37970	568.213	15.21	0.7898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			106.37970	77.613	15.21	0.2102	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,646.50780	1,518.219	20.59	0.9471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			12.50780	18.819	20.59	0.0529	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			595.06400	497.663	17.12	0.6753	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			111.06400	148.264	17.12	0.3247	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,734.22960	1,604.887	20.71	0.9555	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		10.22960	15.487	20.71	0.0445	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,351.08830	1,485.548	17.99	0.9822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		5.08830	4.948	17.99	0.0178	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		239.32940	311.132	15.79	0.5639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		283.32940	220.532	15.79	0.4361	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,311.74140	1,446.174	17.87	0.9801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		5.74140	5.574	17.87	0.0199	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		223.61440	290.777	15.85	0.5399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		307.61440	240.177	15.85	0.4601	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,376.87070	1,251.358	19.91	0.9146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		22.87070	31.958	19.91	0.0854	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,264.92890	3,130.388	24.40	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		0.92890	0.988	24.40	0.0032	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		86.60010	116.455	17.61	0.2660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		710.60010	605.855	17.61	0.7340	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		840.26340	970.608	15.92	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		24.26340	20.008	15.92	0.0670	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		934.20410	1,066.075	16.32	0.9474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		18.20410	15.475	16.32	0.0526	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		188.28660	245.777	16.09	0.4805	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		372.28660	295.177	16.09	0.5195	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		115.07820	153.436	17.06	0.3338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		579.07820	482.836	17.06	0.6662	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		73.66200	99.630	17.91	0.2332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		787.66200	679.030	17.91	0.7668	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,656.23240	1,527.817	20.61	0.9481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		12.23240	18.417	20.61	0.0519	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,274.92990	3,140.388	24.46	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		0.92990	0.988	24.46	0.0032	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		43.17210	59.653	18.85	0.1495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,047.17210	929.053	18.85	0.8505	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,078.62660	1,946.541	21.18	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		4.62660	7.141	21.18	0.0221	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,684.98670	3,550.407	27.04	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.98670	1.007	27.04	0.0030	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		101.62270	136.045	17.30	0.3027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		635.62270	535.445	17.30	0.6973	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,851.80770	1,721.309	20.87	0.9649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		7.80770	11.908	20.87	0.0351	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,784.90060	2,650.812	22.12	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		0.90060	1.412	22.12	0.0049	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		69.69910	94.575	18.02	0.2230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		813.69910	703.976	18.02	0.7770	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,316.66580	2,183.551	21.49	0.9866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		2.66580	4.151	21.49	0.0134	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		915.28740	1,046.891	16.24	0.9447	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			19.28740	16.292	16.24	0.0553	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			77.84740	104.953	17.81	0.2437	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			761.84740	654.353	17.81	0.7563	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,187.59530	2,054.974	21.32	0.9824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			3.59530	5.574	21.32	0.0176	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			730.04790	857.795	15.43	0.9109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			34.04790	27.195	15.43	0.0891	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,999.55400	1,867.940	21.07	0.9740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			5.55400	8.540	21.07	0.0260	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			534.27080	646.666	15.06	0.8359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			78.27080	56.066	15.06	0.1641	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			619.88160	738.441	14.90	0.8795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			53.88160	37.841	14.90	0.1205	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,565.49690	2,431.744	21.82	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.49690	2.344	21.82	0.0079	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			315.17420	402.410	15.56	0.6594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			199.17420	151.810	15.56	0.3406	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			42.38690	58.593	18.88	0.1472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,056.38690	937.993	18.88	0.8528	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			326.03440	414.927	15.53	0.6711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			190.03440	144.327	15.53	0.3289	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			50.01460	68.855	18.60	0.1695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			974.01460	858.255	18.60	0.8305	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			41.61630	57.552	18.91	0.1449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,065.61630	946.952	18.91	0.8551	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			269.47080	349.123	15.69	0.6061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			243.47080	188.523	15.69	0.3939	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,204.92290	3,070.388	24.02	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.92290	0.988	24.02	0.0033	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,284.93100	3,150.388	24.52	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.93100	0.988	24.52	0.0032	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,414.94640	3,280.391	25.34	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.94640	0.991	25.34	0.0031	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			175.64260	230.081	16.23	0.4576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			399.64260	319.481	16.23	0.5424	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,184.97400	4,050.469	30.20	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.97400	1.069	30.20	0.0029	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,584.43140	4,450.068	31.14	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.43140	0.668	31.14	0.0018	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			25.01560	34.915	19.76	0.0926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,329.01560	1,204.315	19.76	0.9074	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			22.06800	30.849	19.97	0.0827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,396.06800	1,270.249	19.97	0.9173	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,154.91840	3,020.388	23.70	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.91840	0.988	23.70	0.0033	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,144.91760	3,010.389	23.64	0.9967	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	16.96	Call			0.91760	0.989	23.64	0.0033	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			24.57020	34.301	19.79	0.0911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,338.57020	1,213.701	19.79	0.9089	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			304.57220	390.138	15.59	0.6477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			208.57220	159.538	15.59	0.3523	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,764.94310	2,630.879	22.09	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.94310	1.479	22.09	0.0051	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			28.89960	40.248	19.52	0.1053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,252.89960	1,129.648	19.52	0.8947	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,484.95580	3,350.394	25.78	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.95580	0.994	25.78	0.0031	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			402.88570	502.137	15.34	0.7437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			136.88570	101.537	15.34	0.2563	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			793.96540	923.342	15.71	0.9245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			27.96540	22.742	15.71	0.0755	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,485.80080	2,352.216	21.72	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			1.80080	2.816	21.72	0.0094	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,695.18770	1,566.292	20.66	0.9520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			11.18770	16.892	20.66	0.0480	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			703.01660	829.955	15.31	0.9044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			37.01660	29.355	15.31	0.0956	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			435.31280	538.293	15.27	0.7698	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			119.31280	87.693	15.27	0.2302	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			372.04360	467.411	15.41	0.7165	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			156.04360	116.811	15.41	0.2835	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			59.03820	80.902	18.33	0.1949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			893.03820	780.302	18.33	0.8051	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			25.93200	36.175	19.70	0.0956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,309.93200	1,185.575	19.70	0.9044	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			556.96740	671.159	15.02	0.8485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			70.96740	50.559	15.02	0.1515	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,714.69830	1,585.575	20.69	0.9538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			10.69830	16.175	20.69	0.0462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,019.30630	1,887.567	21.10	0.9750	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			5.30630	8.167	21.10	0.0250	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,205.64300	1,083.402	19.36	0.8859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			31.64300	44.002	19.36	0.1141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			132.60260	175.878	16.78	0.3722	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			516.60260	425.278	16.78	0.6278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,167.76420	2,035.231	21.30	0.9816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			3.76420	5.831	21.30	0.0184	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			85.07590	114.455	17.64	0.2622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			719.07590	613.855	17.64	0.7378	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			43.97220	60.732	18.81	0.1519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,037.97220	920.132	18.81	0.8481	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,215.07330	1,092.624	19.39	0.8877	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	15.00	Call			31.07330	43.224	19.39	0.1123	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			504.80570	614.680	15.12	0.8182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			88.80570	64.080	15.12	0.1818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			89.73300	120.556	17.54	0.2738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			693.73300	589.956	17.54	0.7262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,029.60470	1,162.561	16.73	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			13.60470	11.960	16.73	0.0413	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,424.75100	1,298.661	20.06	0.9212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			20.75100	29.261	20.06	0.0788	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			243.40590	316.373	15.78	0.5700	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			277.40590	215.773	15.78	0.4300	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			8.93950	13.586	20.79	0.0395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,792.93950	1,662.986	20.79	0.9605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,597.97640	1,470.352	20.53	0.9419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			13.97640	20.952	20.53	0.0581	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,028.78750	911.231	18.78	0.8457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			44.78750	61.831	18.78	0.1543	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			555.36860	460.918	16.95	0.6521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			121.36860	161.518	16.95	0.3479	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			360.15570	453.931	15.44	0.7053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			164.15570	123.331	15.44	0.2947	0.00	0	6,432
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			262.04940	206.380	15.77	0.4010	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			284.84940	363.681	15.77	0.5990	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			3.30870	3.379	17.66	0.0115	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,624.50870	1,758.979	17.66	0.9885	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			227.16640	286.653	16.04	0.4928	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			395.96640	321.053	16.04	0.5072	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			105.97130	136.637	17.60	0.2745	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			774.77130	671.037	17.60	0.7255	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			271.69010	342.282	15.79	0.5563	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			320.49010	256.682	15.79	0.4437	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			176.00880	222.967	16.69	0.3997	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			541.40880	453.967	16.69	0.6003	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,967.71980	1,839.689	20.58	0.9535	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			12.31980	18.689	20.58	0.0465	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			320.62480	258.066	15.82	0.4376	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			285.22480	357.066	15.82	0.5624	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			696.14190	597.838	17.30	0.6830	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			130.74190	166.838	17.30	0.3170	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,620.56050	1,496.608	20.11	0.9177	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			25.16050	35.608	20.11	0.0823	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			922.43890	813.297	18.11	0.7725	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			87.03890	112.297	18.11	0.2275	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			163.42050	207.464	16.84	0.3777	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			578.82050	488.464	16.84	0.6223	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			516.85830	620.241	15.26	0.7706	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		132.25830	101.241	15.26	0.2294	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		37.15990	30.059	15.43	0.0856	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		871.75990	999.059	15.43	0.9144	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		47.18910	37.515	15.13	0.1008	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		838.58910	963.215	15.13	0.8992	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		278.45140	225.819	15.68	0.3818	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		364.85140	446.519	15.68	0.6182	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		667.64470	573.873	17.02	0.6473	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		164.04470	204.573	17.02	0.3527	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		511.84420	433.042	16.32	0.5345	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		265.14420	320.442	16.32	0.4655	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,274.07510	1,162.095	19.00	0.7863	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		115.97510	138.095	19.00	0.2137	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		546.12020	468.890	16.63	0.5184	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		323.12020	379.990	16.63	0.4816	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		283.77050	333.758	17.03	0.4333	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		645.07050	560.958	17.03	0.5667	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,791.43480	1,671.032	20.31	0.8667	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		70.13480	83.832	20.31	0.1333	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		298.79240	351.196	16.90	0.4506	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		610.09240	528.396	16.90	0.5494	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,120.30180	1,995.817	21.01	0.9035	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		49.00180	58.617	21.01	0.0965	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,105.74140	999.555	18.49	0.7354	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		154.44140	182.355	18.49	0.2646	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		65.80640	52.422	15.03	0.1097	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,034.50640	1,155.222	15.03	0.8903	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		968.52480	1,086.854	15.11	0.8714	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		79.82480	64.054	15.11	0.1286	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		220.87640	182.115	15.67	0.2818	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		619.57640	714.915	15.67	0.7182	0.00	0	2,500
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		416.94780	356.740	16.39	0.4204	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		460.84780	534.740	16.39	0.5796	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		344.12530	291.493	16.17	0.3697	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		528.02530	609.493	16.17	0.6303	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		0.00000	459.116	16.69	0.4819	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		0.00000	463.916	16.69	0.5181	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		398.70760	456.402	16.91	0.4799	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		656.90760	580.802	16.91	0.5201	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,289.14070	2,168.295	20.97	0.8757	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		80.94070	93.895	20.97	0.1243	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		382.34150	437.924	17.02	0.4651	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		690.54150	612.324	17.02	0.5349	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,956.12820	1,839.608	20.32	0.8389	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		107.92820	125.208	20.32	0.1611	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		151.89020	129.005	15.34	0.1922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			953.69020	1,064.605	15.34	0.8078	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,059.24800	1,174.675	15.21	0.8429	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			117.44800	99.075	15.21	0.1571	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,271.87270	1,168.546	18.69	0.7205	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			203.67270	234.146	18.69	0.2795	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			24.72700	23.245	16.24	0.0438	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,831.62700	1,963.945	16.24	0.9562	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			878.53290	790.566	17.51	0.6031	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			317.23290	363.067	17.51	0.3969	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			0.00000	541.288	16.51	0.5285	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			0.00000	508.588	16.51	0.4715	9,154,576.80	18,000	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			444.79000	388.440	16.15	0.4007	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			573.79000	651.140	16.15	0.5993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,721.35680	1,853.434	15.83	0.9408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			35.45680	33.834	15.83	0.0592	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			939.47050	850.494	17.58	0.6104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			325.37050	370.094	17.58	0.3896	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,296.84930	1,417.721	14.90	0.8880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			787.44490	705.893	17.14	0.5569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			380.35340	432.131	17.17	0.4405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			794.45340	712.531	17.17	0.5595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			386.35740	438.884	17.12	0.4458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			780.45740	699.284	17.12	0.5542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			235.75420	268.383	18.47	0.2984	1,341,914.00	5,000	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			293.61750	252.506	15.65	0.2989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			759.51750	852.106	15.65	0.7011	4,260,531.00	5,000	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,381.38940	1,506.704	14.97	0.9035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			65.48940	57.104	14.97	0.0965	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			383.34490	435.493	17.14	0.4431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			703.26380	791.281	15.80	0.6708	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			773.49740	692.698	17.10	0.5515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			389.39740	442.298	17.10	0.4485	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			915.37600	1,021.246	15.35	0.7725	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			199.47600	171.646	15.35	0.2275	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,269.85420	1,168.783	18.47	0.7016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			705.26190	628.318	16.89	0.5241	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			488.81610	429.231	16.27	0.4211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			554.71610	628.831	16.27	0.5789	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			438.01240	496.766	16.79	0.4900	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			672.11240	597.166	16.79	0.5100	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			337.36380	291.681	15.80	0.3292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			120.05110	137.870	20.23	0.1664	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,227.51370	2,109.154	20.57	0.8544	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			103.41370	118.754	20.57	0.1456	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,695.86350	1,586.019	19.55	0.7838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			161.76350	185.619	19.55	0.2162	0.00	0	145,182

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	14.25	Call			421.16190	477.918	16.89	0.4759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			589.13300	520.068	16.53	0.4722	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,819.29370	1,707.082	19.79	0.8032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			145.19370	166.682	19.79	0.1968	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			308.16270	350.595	17.73	0.3729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			992.26270	900.995	17.73	0.6271	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,044.15110	1,928.270	20.23	0.8336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			185.84030	211.548	19.16	0.2428	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			512.36540	581.174	16.43	0.5486	4,068,215.90	7,000	11,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			546.46540	481.574	16.43	0.4514	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			312.97760	356.057	17.69	0.3776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			977.07760	886.457	17.69	0.6224	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			485.03300	549.668	16.53	0.5278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			34.47470	40.072	24.57	0.0505	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,352.78460	1,249.379	18.69	0.7202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			218.68460	248.979	18.69	0.2798	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			822.72910	739.338	17.25	0.5701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			368.62910	418.938	17.25	0.4299	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,539.94030	1,431.948	19.16	0.7572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			110.55560	126.966	20.42	0.1546	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,096.92630	1,211.075	15.12	0.8355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			131.02630	111.475	15.12	0.1645	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			563.70720	638.743	16.24	0.5850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			477.80720	419.143	16.24	0.4150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,028.57470	3,900.472	24.57	0.9495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			147.44260	169.255	19.76	0.1995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			534.54220	470.853	16.39	0.4453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			520.44220	590.453	16.39	0.5547	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,071.47370	1,955.198	20.28	0.8369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			117.37370	134.798	20.28	0.1631	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,144.65560	2,027.366	20.42	0.8454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			450.83980	394.489	16.16	0.3997	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,739.72000	1,629.003	19.63	0.7909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			155.62000	178.603	19.63	0.2091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			922.25460	1,028.486	15.34	0.7752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			196.35460	168.886	15.34	0.2248	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,801.54260	1,689.655	19.76	0.8005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			270.34270	307.598	18.09	0.3349	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,112.27380	1,227.021	15.11	0.8401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			126.37380	107.421	15.11	0.1599	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			164.18920	140.515	15.24	0.1961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,000.08920	1,110.116	15.24	0.8039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			586.73980	664.089	16.16	0.6003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			80.94930	68.121	14.90	0.1120	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,962.59870	1,847.962	20.07	0.8232	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			128.49870	147.562	20.07	0.1768	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,278.91900	3,412.534	19.40	0.9944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.01900	2.934	19.40	0.0056	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,124.44270	1,027.998	18.09	0.6651	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,049.42320	956.518	17.79	0.6372	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			305.72320	346.518	17.79	0.3628	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,298.29440	3,171.031	22.55	0.9238	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			54.59440	61.031	22.55	0.0762	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			475.68330	535.788	16.68	0.4991	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			685.68330	611.888	16.68	0.5009	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,434.33850	2,315.075	20.70	0.8611	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			104.33850	118.975	20.70	0.1389	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,415.60260	1,312.320	18.64	0.7168	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,133.81360	1,246.973	15.05	0.8294	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			235.60260	266.220	18.64	0.2832	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			458.44130	516.612	16.78	0.4856	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			718.44130	642.712	16.78	0.5144	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,104.06910	1,988.988	20.10	0.8260	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			134.06910	152.888	20.10	0.1740	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			143.81360	123.073	15.05	0.1706	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			197.73610	170.973	15.18	0.2167	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,002.93610	1,110.073	15.18	0.7833	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			841.70670	936.027	15.44	0.7142	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			293.00670	253.427	15.44	0.2858	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,543.17060	2,423.261	20.79	0.8665	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			101.87060	115.861	20.79	0.1335	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			560.98500	624.253	16.51	0.5175	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			713.58500	643.353	16.51	0.4825	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,583.85310	2,466.716	20.44	0.8468	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			131.25310	147.616	20.44	0.1532	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,564.12520	1,461.503	18.61	0.7120	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,218.90620	1,329.843	14.93	0.8183	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			271.52520	302.403	18.61	0.2880	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			542.90010	604.351	16.60	0.5052	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			745.50010	673.451	16.60	0.4948	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,256.22670	2,143.081	19.91	0.8134	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			163.62670	183.981	19.91	0.1866	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			171.50620	148.943	14.93	0.1817	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			243.20720	213.518	15.16	0.2363	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,052.30720	1,156.118	15.16	0.7637	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			907.37340	828.586	16.92	0.5408	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			497.47340	551.886	16.92	0.4592	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,440.58800	2,326.167	20.03	0.8232	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			160.68800	179.467	20.03	0.1768	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			636.44080	701.949	16.41	0.5318	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			736.44080	668.849	16.41	0.4682	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,753.46170	2,637.375	20.40	0.8385	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	30/08/2019	Foreign Exchange Option	16.70	Call		153.46170	170.475	20.40	0.1615	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,718.61960	1,615.720	18.69	0.7122	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		298.61960	328.820	18.69	0.2878	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		617.75460	681.263	16.49	0.5203	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		767.75460	698.163	16.49	0.4797	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,417.80470	2,305.402	19.88	0.8065	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		187.80470	208.502	19.88	0.1935	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		194.11210	170.398	14.87	0.1888	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,294.11210	1,403.498	14.87	0.8112	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		285.69820	253.739	15.11	0.2512	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,100.89820	1,202.139	15.11	0.7488	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,053.76240	971.262	17.16	0.5665	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		492.46240	543.162	17.16	0.4335	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,945.73040	4,822.250	23.88	0.9363	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		56.23040	65.850	23.88	0.0637	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,011.98820	1,906.965	19.10	0.7438	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		271.78820	299.865	19.10	0.2562	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,239.18950	3,118.453	21.07	0.8616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		138.98950	151.353	21.07	0.1384	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,387.36060	3,520.638	16.74	0.9883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		7.56060	7.738	16.74	0.0117	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,730.09790	1,853.364	14.73	0.8894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		100.29790	90.464	14.73	0.1106	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		504.87710	555.414	17.19	0.4313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,095.07710	1,012.514	17.19	0.5687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,744.58550	1,642.386	18.61	0.7032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		324.38550	355.286	18.61	0.2968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		772.41820	846.981	15.99	0.5911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		612.61820	554.081	15.99	0.4089	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,910.19330	3,786.652	22.53	0.8919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		109.99330	119.551	22.53	0.1081	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		673.25860	739.567	16.36	0.5368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		753.45860	686.667	16.36	0.4632	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,832.95140	3,709.675	22.37	0.8890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		112.75140	122.575	22.37	0.1110	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		628.90800	691.180	16.56	0.5106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		829.10800	758.280	16.56	0.4894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,430.28080	4,309.398	23.66	0.9087	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		90.08080	102.298	23.66	0.0913	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		322.58070	353.457	18.62	0.2955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,752.78070	1,650.556	18.62	0.7045	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		721.03960	791.544	16.18	0.5637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		681.23960	618.644	16.18	0.4363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		354.03490	388.195	18.31	0.3205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,604.23490	1,505.295	18.31	0.6795	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,630.80940	3,508.293	21.93	0.8807	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	17.64	Call		120.60940	131.193	21.93	0.1193	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		799.41610	876.038	15.90	0.6050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		579.61610	523.138	15.90	0.3950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,241.49490	5,118.149	23.83	0.9416	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		51.29490	61.049	23.83	0.0584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,581.36600	4,462.328	23.83	0.9145	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		81.16600	95.228	23.83	0.0855	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		759.25060	832.788	16.04	0.5842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		629.45060	569.888	16.04	0.4158	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		700.63400	769.473	16.25	0.5524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		710.83400	646.573	16.25	0.4476	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,619.26810	4,499.943	23.83	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		79.06810	92.843	23.83	0.0837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		423.78110	378.088	15.41	0.3222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		953.58110	1,040.988	15.41	0.6778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,259.19050	4,134.595	23.28	0.9036	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		98.99050	107.495	23.28	0.0964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,162.47250	1,264.681	15.06	0.7565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		282.67250	251.781	15.06	0.2435	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		0.00000	865.303	16.83	0.5251	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		0.00000	628.203	16.83	0.4749	8,794,843.40	14,000	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		901.09570	985.010	15.57	0.6542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		471.29570	422.110	15.57	0.3458	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,229.55670	1,334.611	14.96	0.7778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		249.75670	221.711	14.96	0.2222	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,031.61910	1,125.995	15.25	0.7100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		361.81910	323.095	15.25	0.2900	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,043.20960	1,138.720	15.23	0.7145	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		353.40960	315.820	15.23	0.2855	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		447.20340	399.767	15.49	0.3340	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		927.00340	1,012.667	15.49	0.6660	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,037.39860	1,132.347	15.24	0.7123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		357.59860	319.447	15.24	0.2877	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,911.99180	2,797.321	20.40	0.8302	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		176.59180	194.821	20.40	0.1698	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		711.01050	778.383	16.31	0.5446	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		756.41050	690.883	16.31	0.4554	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		214.59700	190.022	14.80	0.1938	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,369.19700	1,477.522	14.80	0.8062	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		691.79660	757.455	16.39	0.5339	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		787.19660	719.955	16.39	0.4661	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,851.70100	1,750.759	18.74	0.7096	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		326.30100	358.259	18.74	0.2904	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		213.72860	235.555	19.86	0.2015	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,559.12860	2,448.055	19.86	0.7985	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		323.16200	289.685	15.12	0.2615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,151.26200	1,250.685	15.12	0.7385	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			765.47500	831.812	16.32	0.5461	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			805.67500	739.512	16.32	0.4539	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,008.99680	1,907.985	18.84	0.7113	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			348.79680	380.285	18.84	0.2887	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,080.03570	2,965.430	20.44	0.8238	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			199.83570	217.730	20.44	0.1762	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			365.53570	329.796	15.14	0.2737	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,185.33570	1,282.096	15.14	0.7263	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,726.74480	2,616.207	19.93	0.7941	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			236.54480	258.507	19.93	0.2059	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			785.16030	852.902	16.24	0.5562	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			775.36030	710.602	16.24	0.4438	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,444.35100	1,551.273	14.78	0.8024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			234.55100	208.973	14.78	0.1976	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			852.49560	921.816	16.20	0.5660	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			790.89560	727.916	16.20	0.4340	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,222.12090	3,106.618	20.49	0.8173	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			223.72090	240.518	20.49	0.1827	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,139.31340	2,038.725	18.90	0.7109	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,513.51500	1,620.058	14.79	0.7995	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			370.91340	402.625	18.90	0.2891	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			832.60990	900.445	16.27	0.5564	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			821.00990	756.545	16.27	0.4436	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,866.88190	2,757.294	19.98	0.7893	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			258.48190	281.194	19.98	0.2107	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			251.91500	226.158	14.79	0.2005	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			404.78790	368.151	15.17	0.2823	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,231.68790	1,327.451	15.17	0.7177	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,210.32110	1,130.687	17.12	0.5469	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			640.72110	693.587	17.12	0.4531	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,439.97810	2,566.853	13.33	0.9504	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			43.57810	37.953	13.33	0.0496	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,133.86200	1,220.692	15.37	0.6759	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			507.46200	461.792	15.37	0.3241	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			938.28280	1,012.157	15.97	0.5953	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,956.75590	1,859.649	18.53	0.6776	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,964.85630	1,867.722	18.55	0.6788	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			435.06520	470.486	18.52	0.3235	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,948.66520	1,851.586	18.52	0.6765	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,325.09900	3,209.634	20.58	0.8165	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			231.49900	248.534	20.58	0.1835	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			433.15590	468.549	18.53	0.3224	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			721.88280	663.257	15.97	0.4047	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,843.08460	2,734.565	19.86	0.7795	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			279.48460	303.465	19.86	0.2205	0.00	0	1,351

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,792.91950	5,672.758	23.08	0.9266	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		79.31950	91.658	23.08	0.0734	0.00	0	2,000	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		431.25630	466.622	18.55	0.3212	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		924.03580	994.421	16.12	0.5759	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		805.03580	743.321	16.12	0.4241	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,368.99380	3,254.767	20.54	0.8105	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		247.99380	265.867	20.54	0.1895	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,283.70730	2,183.649	18.96	0.7113	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		392.70730	424.749	18.96	0.2887	0.00	0	500	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		903.83630	972.895	16.20	0.5668	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		834.83630	771.795	16.20	0.4332	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,012.58970	2,904.056	20.01	0.7845	0.00	0	0	
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		281.58970	305.156	20.01	0.2155	0.00	0	250	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		269.12080	243.345	14.79	0.2026	0.00	0	500	
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,588.12080	1,694.445	14.79	0.7974	0.00	0	0	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		443.20050	405.718	15.22	0.2898	0.00	0	0	
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,275.80050	1,370.418	15.22	0.7102	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		478.96280	441.435	15.26	0.2964	0.00	0	0	
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,314.66280	1,407.735	15.26	0.7036	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		516.84280	478.460	15.34	0.3019	0.00	0	0	
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,359.44280	1,451.860	15.34	0.6981	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,596.47700	3,484.598	20.68	0.7870	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		324.67700	344.598	20.68	0.2130	0.00	0	1,000	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		646.07070	690.040	17.98	0.3949	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,797.87070	1,710.040	17.98	0.6051	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		641.50760	685.123	18.00	0.3925	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,813.30760	1,725.123	18.00	0.6075	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,595.53970	2,720.578	12.28	0.9504	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		47.33970	40.578	12.28	0.0496	0.00	0	1,000	
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,179.72630	1,258.069	15.81	0.6287	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		731.52630	678.069	15.81	0.3713	0.00	0	1,000	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		643.78400	687.576	17.99	0.3937	0.00	0	0	
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,805.58400	1,717.576	17.99	0.6063	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		556.78280	517.098	15.46	0.3069	0.00	0	0	
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,406.18280	1,499.498	15.46	0.6931	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		593.05470	552.346	15.55	0.3116	0.00	0	0	
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,441.85470	1,536.146	15.55	0.6884	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		631.01480	590.183	15.65	0.3148	0.00	0	0	
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,496.11480	1,588.983	15.65	0.6852	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		941.98260	1,001.178	17.47	0.4843	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,496.68260	1,423.178	17.47	0.5157	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		948.13080	1,007.734	17.45	0.4868	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,482.83080	1,409.734	17.45	0.5132	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		945.05400	1,004.446	17.46	0.4856	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,489.75400	1,416.446	17.46	0.5144	0.00	0	0	
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,632.71920	1,561.315	17.68	0.5223	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			980.91920	1,037.616	17.68	0.4777	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,078.65340	1,140.320	17.64	0.4944	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,629.95340	1,561.220	17.64	0.5056	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,084.85370	1,146.900	17.62	0.4967	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,616.15370	1,547.800	17.62	0.5033	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,081.74800	1,143.604	17.63	0.4956	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,623.04800	1,554.504	17.63	0.5044	0.00	0	0
Total \$ / R Option												27,620,081.10	49,000	5,105,685
Total \$ / R												1,918,358,005.30	184,470	5,987,120
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.95060		13.81600			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.09960		13.96590			0.0000	0.00	0	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.26290		14.12980			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.41890		14.28640			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.59000		14.45820			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			17,872.70370	23,391.950	16.20	0.4633	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			39,272.70370	31,331.950	16.20	0.5367	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			17,564.25940	23,008.094	16.23	0.4576	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			39,964.25940	31,948.094	16.23	0.5424	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			18,186.31980	23,781.438	16.16	0.4690	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			38,586.31980	30,721.438	16.16	0.5310	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			38,334.49060	43,549.279	17.14	0.4431	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			78,744.49060	70,589.279	17.14	0.5569	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			38,035.34300	43,213.108	17.17	0.4405	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			79,445.34300	71,253.108	17.17	0.5595	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			38,635.74150	43,888.371	17.12	0.4458	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			78,045.74150	69,928.371	17.12	0.5542	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			51,054.80980	56,164.705	17.16	0.4351	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			108,074.80980	99,874.705	17.16	0.5649	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			50,770.60080	55,852.328	17.18	0.4332	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			108,790.60080	100,562.328	17.18	0.5668	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			51,341.18960	56,479.370	17.14	0.4371	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			107,361.18960	99,189.370	17.14	0.5629	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			96,017.17110	103,544.420	15.89	0.6049	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			69,377.17110	63,654.420	15.89	0.3951	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			95,575.09080	103,074.595	15.91	0.6030	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			69,935.09080	64,184.595	15.91	0.3970	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			96,461.36540	104,016.402	15.88	0.6069	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			68,821.36540	63,126.402	15.88	0.3931	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			91,251.59230	97,598.425	16.78	0.5209	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			113,431.59230	106,598.425	16.78	0.4791	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			90,901.10190	97,224.994	16.79	0.5194	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			114,081.10190	107,224.994	16.79	0.4806	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	MAXI	On	16/03/2020	Foreign Exchange	Option			91,603.00280	97,973.427	16.77	0.5224	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange	Option			112,783.00280	105,973.427	16.77	0.4776	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R		On	28/02/2019	Foreign Exchange	Future	17.97560		17.78360			0.0000	0.00	0	47
£ / R		On	18/03/2019	Foreign Exchange	Future	18.03070		17.83860			0.0000	126,214.90	7	326,101
£ / R		On	29/03/2019	Foreign Exchange	Future	18.06520		17.87320			0.0000	0.00	0	80
£ / R		On	15/04/2019	Foreign Exchange	Future	18.11850		17.92660			0.0000	0.00	0	43
£ / R		On	26/04/2019	Foreign Exchange	Future	18.15250		17.96040			0.0000	0.00	0	120
£ / R		On	29/04/2019	Foreign Exchange	Future	18.16180		17.96960			0.0000	0.00	0	27
£ / R		On	14/06/2019	Foreign Exchange	Future	18.30510		18.11300			0.0000	0.00	0	5,824
£ / R		On	16/09/2019	Foreign Exchange	Future	18.60310		18.41090			0.0000	0.00	0	16,469
£ / R		On	13/12/2019	Foreign Exchange	Future	18.88590		18.69270			0.0000	0.00	0	12,690
£ / R		On	16/03/2020	Foreign Exchange	Future	19.19850		19.00360			0.0000	0.00	0	0
Total £ / R Future												126,214.90	7	361,401
£ / R		On	28/02/2019	Foreign Exchange	Option	17.67	Put	163.08730	107.802	15.88	0.2916	0.00	0	0
£ / R		On	28/02/2019	Foreign Exchange	Option	17.67	Call	276.68730	413.402	15.88	0.7084	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	20.00	Put	2,169.36760	1,980.603	18.10	0.9697	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	20.00	Call	7.96760	11.303	18.10	0.0303	0.00	0	500
£ / R		On	18/03/2019	Foreign Exchange	Option	19.00	Put	1,208.70450	1,042.244	16.83	0.8437	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	19.00	Call	47.30450	72.944	16.83	0.1563	0.00	0	2,500
£ / R		On	18/03/2019	Foreign Exchange	Option	18.00	Call	254.35110	346.015	15.29	0.5239	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	18.00	Put	415.75110	315.315	15.29	0.4761	0.00	0	500
£ / R		On	18/03/2019	Foreign Exchange	Option	21.44	Put	3,602.87060	3,411.404	22.38	0.9945	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	21.44	Call	1.47060	2.104	22.38	0.0055	0.00	0	500
£ / R		On	18/03/2019	Foreign Exchange	Option	18.29	Call	162.44460	227.686	15.69	0.3901	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	18.29	Put	613.84460	486.986	15.69	0.6099	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	19.19	Call	32.75720	51.411	17.01	0.1165	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	19.19	Put	1,384.15720	1,210.711	17.01	0.8835	0.00	0	1,000
£ / R		On	18/03/2019	Foreign Exchange	Option	20.18	Put	2,347.60520	2,158.148	18.64	0.9762	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	20.18	Call	6.20520	8.848	18.64	0.0238	0.00	0	1,500
£ / R		On	18/03/2019	Foreign Exchange	Option	18.30	Call	159.86490	224.329	15.71	0.3858	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	18.30	Put	621.26490	493.629	15.71	0.6142	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	18.31	Call	157.31890	221.011	15.72	0.3815	0.00	0	0
£ / R		On	18/03/2019	Foreign Exchange	Option	18.31	Put	628.71890	500.311	15.72	0.6185	0.00	0	0
£ / R		On	29/03/2019	Foreign Exchange	Option	18.09	Put	509.91900	405.719	15.70	0.4992	0.00	0	0
£ / R		On	29/03/2019	Foreign Exchange	Option	18.09	Call	293.11900	380.919	15.70	0.5008	0.00	0	0
£ / R		On	15/04/2019	Foreign Exchange	Option	18.11	Put	561.25500	462.513	15.80	0.4842	0.00	0	0
£ / R		On	15/04/2019	Foreign Exchange	Option	18.11	Call	377.85500	471.013	15.80	0.5158	0.00	0	0
£ / R		On	26/04/2019	Foreign Exchange	Option	18.11	Put	585.58780	491.014	15.94	0.4727	0.00	0	0
£ / R		On	26/04/2019	Foreign Exchange	Option	18.11	Call	435.98780	533.514	15.94	0.5273	0.00	0	0
£ / R		On	29/04/2019	Foreign Exchange	Option	17.68	Put	374.04900	310.913	15.94	0.3416	0.00	0	0
£ / R		On	29/04/2019	Foreign Exchange	Option	17.68	Call	663.64900	792.713	15.94	0.6584	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	18.63	Call			448.91640	531.127	16.07	0.4428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			965.91640	856.027	16.07	0.5572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			445.59820	527.359	16.07	0.4405	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			972.59820	862.259	16.07	0.5595	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			452.25560	534.916	16.06	0.4450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			959.25560	849.816	16.06	0.5550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			593.32560	519.192	15.85	0.4091	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			706.32560	824.292	15.85	0.5909	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			707.66310	800.210	15.72	0.4875	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,106.76310	1,007.110	15.72	0.5125	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			703.94450	796.130	15.73	0.4858	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,113.04450	1,013.030	15.73	0.5142	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			700.23710	792.067	15.73	0.4840	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,119.33710	1,018.967	15.73	0.5160	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			609.11890	677.474	16.09	0.3805	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,876.41890	1,751.574	16.09	0.6195	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			606.55920	674.664	16.10	0.3793	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,883.85920	1,758.765	16.10	0.6207	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			611.68940	680.302	16.08	0.3818	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,868.98940	1,744.402	16.08	0.6182	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			788.84780	864.655	16.34	0.4054	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,075.24780	1,956.155	16.34	0.5946	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			786.11270	861.701	16.35	0.4044	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,082.51270	1,963.200	16.35	0.5956	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			783.39480	858.748	16.35	0.4033	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,089.79480	1,970.248	16.35	0.5967	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												126,214.90	7	368,901
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12620		0.12540			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12850		0.12770			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13100		0.13020			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13340		0.13260			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13610		0.13530			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			1,543.97380	1,624.582	21.49	0.9845	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			3.97380	4.582	21.49	0.0155	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			594.09440	657.377	15.07	0.8717	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			54.09440	37.377	15.07	0.1283	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			115.29130	130.812	18.28	0.3043	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			575.29130	510.812	18.28	0.6957	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			446.73920	478.804	18.55	0.4780	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			676.73920	628.804	18.55	0.5220	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			205.57380	220.095	20.67	0.2544	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	0.14	Put			1,435.57380	1,370.095	20.67	0.7456	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			950.37130	1,008.216	16.29	0.7812	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			180.37130	158.216	16.29	0.2188	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,416.42390	1,351.603	19.90	0.6401	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,273.32890	1,324.765	16.34	0.7769	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			253.32890	224.765	16.34	0.2231	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			748.73040	778.277	18.21	0.5496	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			728.73040	678.277	18.21	0.4504	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			436.42390	451.603	19.90	0.3599	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,560.32260	1,605.983	16.40	0.7832	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			300.32260	265.983	16.40	0.2168	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,018.48110	1,041.374	18.00	0.5946	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			758.48110	701.374	18.00	0.4054	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			664.16230	677.566	19.59	0.4281	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,404.16230	1,337.566	19.59	0.5719	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			919.33700	937.203	19.56	0.4854	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,389.33700	1,327.203	19.56	0.5146	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			655.71910	664.949	20.85	0.3675	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,125.71910	2,054.949	20.85	0.6325	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,305.14170	1,332.186	18.05	0.6322	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			775.14170	722.186	18.05	0.3678	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			15.72220		15.56780			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.74730		15.59290			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.80520		15.65070			0.0000	6,179,833.20	391	139,567
€ / R	On	29/03/2019	Foreign Exchange Future			15.84150		15.68710			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.89780		15.74320			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.93370		15.77900			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.09480		15.94020			0.0000	0.00	0	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.30150		16.14600			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.41340		16.25770			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.71760		16.55970			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			16.93140		16.77420			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.05730		16.89760			0.0000	0.00	0	0
Total € / R Future												6,179,833.20	391	208,556
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			281.04530	179.057	15.69	0.5856	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			48.84530	101.257	15.69	0.4144	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			294.28030	204.293	15.12	0.5126	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			117.18030	181.593	15.12	0.4874	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			240.87390	177.644	14.22	0.3718	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			598.90410	487.218	15.51	0.6602	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,000.53630	3,846.009	26.24	0.9967	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	19.65	Call		1.23630	1.209	26.24	0.0033	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		498.70980	396.128	15.12	0.5975	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		149.40980	201.328	15.12	0.4025	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		291.57390	382.844	14.22	0.6282	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		1,692.75650	1,544.650	18.72	0.9461	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		117.56690	159.734	15.54	0.3353	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		606.86690	494.533	15.54	0.6647	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		115.56370	157.091	15.57	0.3308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		614.86370	501.891	15.57	0.6692	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		119.60410	162.418	15.51	0.3398	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		13.45650	19.850	18.72	0.0539	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put		760.79910	644.569	15.95	0.6948	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call		127.89910	166.069	15.95	0.3052	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		737.85700	630.572	15.69	0.6325	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		201.05700	248.372	15.69	0.3675	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		859.55510	748.644	16.25	0.6482	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		218.55510	262.345	16.25	0.3518	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		282.93310	324.512	16.79	0.3328	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,202.73310	1,089.712	16.79	0.6672	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		280.86980	322.169	16.81	0.3308	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,210.66980	1,097.369	16.81	0.6692	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		278.82270	319.848	16.83	0.3288	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,218.62270	1,105.048	16.83	0.6712	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		624.58230	552.644	14.93	0.4161	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		740.58230	824.144	14.93	0.5839	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,604.49080	3,460.994	20.15	0.8929	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		100.49080	112.494	20.15	0.1071	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		653.62150	728.110	15.21	0.5354	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		747.62150	666.610	15.21	0.4646	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		417.05550	465.413	16.38	0.3783	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,281.05550	1,173.913	16.38	0.6217	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		347.01680	381.508	17.32	0.2962	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,869.31680	1,748.108	17.32	0.7038	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		345.34720	379.659	17.33	0.2950	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,877.64720	1,756.259	17.33	0.7050	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		348.69210	383.367	17.30	0.2975	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,860.99210	1,739.967	17.30	0.7025	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,573.78460	2,442.088	18.44	0.7919	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		231.48460	255.488	18.44	0.2081	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,098.99260	1,185.132	14.61	0.6278	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		689.29260	617.532	14.61	0.3722	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		4,290.87830	4,138.354	20.76	0.8448	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,957.60710	1,837.731	16.97	0.6570	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		2,884.09070	3,038.078	13.96	0.9465	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		54.39070	50.478	13.96	0.0535	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		230.57830	235.954	20.76	0.1552	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			505.34090	543.183	16.98	0.3419	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,965.64090	1,845.583	16.98	0.6581	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			503.37870	541.045	17.00	0.3407	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,973.67870	1,853.445	17.00	0.6593	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			507.30710	545.331	16.97	0.3430	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			950.44950	867.279	15.03	0.4259	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,074.64950	1,148.679	15.03	0.5741	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			0.00000	1,020.532	15.35	0.4662	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			0.00000	1,041.932	15.35	0.5338	31,257,954.00	30,000	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,194.56980	2,073.850	17.04	0.6378	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			640.10960	678.929	17.05	0.3612	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,202.50960	2,081.629	17.05	0.6388	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			638.05130	676.717	17.07	0.3601	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,210.45130	2,089.417	17.07	0.6399	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			642.16980	681.150	17.04	0.3622	0.00	0	0
Total € / R Option												31,257,954.00	30,000	205,500
Total € / R												37,437,787.20	30,391	414,056
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.92840		9.80180			0.0000	19,856.80	2	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.04660		9.92030			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.17660		10.05070			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.30250		10.17680			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.44140		10.31600			0.0000	0.00	0	0
Total AU\$ / R Future												19,856.80	2	22,385
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			20.72280	35.324	14.27	0.1605	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			588.92280	476.924	14.27	0.8395	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			22.32630	37.799	14.19	0.1702	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			570.52630	459.399	14.19	0.8298	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			21.51010	36.541	14.23	0.1653	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			579.71010	468.141	14.23	0.8347	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			55.08470	69.786	15.18	0.1576	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,144.78470	1,033.186	15.18	0.8424	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			54.18960	68.784	15.20	0.1556	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,153.88960	1,042.184	15.20	0.8444	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			55.99590	70.805	15.15	0.1597	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,135.69590	1,024.205	15.15	0.8403	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			179.21650	209.206	13.66	0.3191	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			878.51650	782.606	13.66	0.6809	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			177.32280	206.998	13.68	0.3162	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			886.62280	790.398	13.68	0.6838	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			175.44830	204.815	13.71	0.3134	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			894.74830	798.215	13.71	0.6866	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			242.86970	276.910	13.56	0.3466	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			966.06970	874.410	13.56	0.6534	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	13/12/2019	Foreign Exchange Option	10.91	Call			240.82090	274.574	13.58	0.3442	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			974.02090	882.074	13.58	0.6558	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			244.94160	279.268	13.54	0.3491	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			958.14160	866.768	13.54	0.6509	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,046.43640	952.024	13.76	0.6772	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			223.23640	254.524	13.76	0.3228	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,052.00740	964.447	13.72	0.6272	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			315.78760	353.345	13.74	0.3706	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,059.78760	971.945	13.74	0.6294	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			313.58580	350.862	13.75	0.3685	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,067.58580	979.462	13.75	0.6315	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			318.00740	355.847	13.72	0.3728	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												19,856.80	2	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.55520		10.42780			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.68960		10.56200			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.83440		10.70650			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.97160		10.84290			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.12150		10.99190			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			69.96860	107.679	14.25	0.3587	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			372.16860	282.479	14.25	0.6413	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			67.95210	104.766	14.29	0.3510	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			380.15210	289.567	14.29	0.6490	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			72.04170	110.665	14.21	0.3664	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			364.24170	275.465	14.21	0.6336	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			242.92680	295.463	14.10	0.4657	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			480.92680	405.863	14.10	0.5343	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			239.79620	291.756	14.12	0.4613	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			487.79620	412.156	14.12	0.5387	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			246.09700	299.215	14.07	0.4702	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			474.09700	399.615	14.07	0.5298	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			235.05330	272.964	14.68	0.3521	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			908.55330	818.564	14.68	0.6479	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			232.91450	270.453	14.70	0.3495	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			916.41450	826.053	14.70	0.6505	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			230.79710	267.963	14.72	0.3468	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			924.29710	833.563	14.72	0.6532	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			312.98480	353.760	14.56	0.3766	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,010.08480	922.160	14.56	0.6234	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			310.71280	351.187	14.58	0.3744	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,017.81280	929.587	14.58	0.6256	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			315.27580	356.358	14.55	0.3789	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,002.37580	914.758	14.55	0.6211	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			403.44450	448.250	14.68	0.4017	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,101.54450	1,016.750	14.68	0.5983	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			400.99160	445.450	14.70	0.3997	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,109.09160	1,023.950	14.70	0.6003	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			405.91470	451.074	14.67	0.4037	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,094.01470	1,009.574	14.67	0.5963	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			1.32000		0.57000			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			13.90760		13.74150			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.17500		14.00840			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.47020		14.30140			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.75220		14.58160			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.06650		14.89540			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			67.31390	90.197	16.94	0.2258	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			795.81390	652.597	16.94	0.7742	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			65.95690	88.567	16.98	0.2222	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			804.45690	660.967	16.98	0.7778	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			68.69800	91.859	16.90	0.2293	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			787.19800	644.259	16.90	0.7707	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			284.53550	325.833	16.88	0.3645	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,006.13550	880.833	16.88	0.6355	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			282.29330	323.150	16.90	0.3620	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,013.89330	888.150	16.90	0.6380	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			286.80000	328.539	16.86	0.3669	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			998.40000	873.539	16.86	0.6331	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			325.70660	355.621	17.92	0.3016	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,714.30660	1,575.421	17.92	0.6984	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			324.00560	353.722	17.93	0.3002	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,722.60560	1,583.522	17.93	0.6998	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			327.41840	357.532	17.90	0.3030	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,706.01840	1,567.332	17.90	0.6970	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			477.44920	511.769	17.92	0.3459	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,845.84920	1,709.569	17.92	0.6541	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			475.48430	509.615	17.94	0.3447	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,853.88430	1,717.415	17.94	0.6553	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			473.52470	507.467	17.95	0.3434	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,861.92470	1,725.267	17.95	0.6566	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			553.56690	585.612	18.39	0.3377	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,288.16690	2,149.112	18.39	0.6623	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			551.68010	583.587	18.41	0.3367	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,296.28010	2,157.087	18.41	0.6633	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			555.46190	587.647	18.38	0.3387	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,280.06190	2,141.146	18.38	0.6613	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.06110		2.03890			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.08350		2.06110			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			758.53440	595.833	14.79	0.6547	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			195.31460	270.865	14.39	0.4249	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			606.31460	459.865	14.39	0.5751	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			169.86890	236.947	14.59	0.3839	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			680.86890	525.947	14.59	0.6161	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			147.53440	206.833	14.79	0.3453	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,130.02150	1,288.479	13.78	0.7524	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			319.02150	253.479	13.78	0.2476	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,065.65940	1,215.411	13.74	0.7323	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			354.65940	280.411	13.74	0.2677	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,196.79770	1,363.543	13.82	0.7715	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			285.79770	228.543	13.82	0.2285	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			2.11860		2.09770			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15830		2.13750			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20180		2.18120			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24300		2.22270			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28960		2.26890			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,661.08920	1,469.873	17.08	0.8911	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			47.72140	71.443	16.54	0.1367	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,470.72140	1,285.443	16.54	0.8633	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			42.57660	63.134	16.81	0.1220	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,565.57660	1,377.134	16.81	0.8780	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			38.08920	55.873	17.08	0.1089	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			761.13200	660.396	14.17	0.4649	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	14/06/2019	Foreign Exchange Option	2.16	Call			597.66090	699.653	14.28	0.5126	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			822.66090	716.653	14.28	0.4874	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			679.11280	792.434	14.13	0.5578	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			704.11280	609.434	14.13	0.4422	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			636.13200	743.396	14.17	0.5351	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			353.48450	400.536	15.98	0.2606	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,541.48450	2,382.535	15.98	0.7394	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			385.23230	435.944	15.79	0.2804	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,373.23230	2,217.944	15.79	0.7196	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			368.98270	417.829	15.88	0.2703	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,456.98270	2,299.829	15.88	0.7297	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			369.38420	407.648	16.46	0.2253	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,542.38420	3,377.648	16.46	0.7747	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			356.47520	393.646	16.52	0.2186	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,629.47520	3,463.646	16.52	0.7814	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			382.79930	422.198	16.39	0.2322	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,455.79930	3,292.198	16.39	0.7678	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			507.43450	551.734	16.65	0.2523	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,918.43450	3,755.734	16.65	0.7477	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			493.29070	536.533	16.71	0.2463	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,004.29070	3,840.533	16.71	0.7537	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			522.04210	567.434	16.59	0.2585	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,833.04210	3,671.434	16.59	0.7415	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.77970		1.76250			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80310		1.78590			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			229.78480	302.353	16.42	0.4633	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			504.78480	405.353	16.42	0.5367	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			199.96620	262.909	16.55	0.4195	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			574.96620	465.909	16.55	0.5805	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			263.53750	346.208	16.29	0.5084	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			438.53750	349.208	16.29	0.4916	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			788.52290	894.017	16.04	0.6210	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			529.52290	463.017	16.04	0.3790	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			740.65150	840.975	16.15	0.5971	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			581.65150	509.975	16.15	0.4029	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			838.97320	949.619	15.93	0.6449	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			479.97320	418.619	15.93	0.3551	0.00	0	0
Total HK\$/R Option												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 HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13860		0.13720			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13840		0.13660			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13780		0.13660			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13750		0.13610			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13710		0.13560			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.61730		1.59600			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64030		1.61900			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			9.52500		9.31710			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.64230		9.43430			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.76950		9.56160			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.89120		9.68320			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.02340		9.81450			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			67.97530	143.379	12.76	0.5022	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			280.87530	148.379	12.76	0.4978	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			65.63710	139.056	12.81	0.4914	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			288.53710	154.056	12.81	0.5086	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			70.38980	147.810	12.72	0.5131	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			273.28980	142.810	12.72	0.4869	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			130.94420	188.300	13.69	0.3741	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			616.64420	466.000	13.69	0.6259	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			128.89810	185.428	13.71	0.3696	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			624.59810	473.128	13.71	0.6304	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			133.02500	191.213	13.66	0.3787	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			608.72500	458.913	13.66	0.6213	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			273.11580	354.533	13.11	0.4875	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			561.51580	435.033	13.11	0.5125	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			270.06080	350.669	13.13	0.4836	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			568.46080	441.169	13.13	0.5164	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			276.20210	358.434	13.09	0.4915	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			554.60210	428.934	13.09	0.5085	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			254.31930	316.037	13.96	0.3848	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			921.11930	774.837	13.96	0.6152	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			252.15560	313.256	13.98	0.3821	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			928.95560	782.056	13.98	0.6179	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	13/12/2019	Foreign Exchange Option	10.34	Call			256.50400	318.843	13.94	0.3875	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			913.30400	767.644	13.94	0.6125	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			327.97700	394.617	14.31	0.4016	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,033.47700	891.217	14.31	0.5984	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			325.67290	391.848	14.33	0.3993	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,041.17290	898.448	14.33	0.6007	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			330.29970	397.404	14.30	0.4039	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,025.79970	884.004	14.30	0.5961	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			1.31910		1.31110			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32610		1.31810			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			289.00000	209.000		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			389.00000	309.000		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			189.00000	109.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	61.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			19.00000	0.000		0.0000	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			119.00000	39.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			81.00000	161.000		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			1.29250		1.29120			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.29830		1.29690			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30430		1.30300			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30980		1.30840			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31590		1.31440			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			1.13290		1.13280			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14150		1.14140			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15080		1.15060			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15940		1.15910			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16910		1.16870			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 QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.28660		10.18410			0.0000	12,343,920.00	1,200	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.41600		10.31380			0.0000	0.00	0	0
Total SGD / R Future												12,343,920.00	1,200	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			106.13910	146.951	13.93	0.4591	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			262.03910	200.351	13.93	0.5409	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			103.17050	143.094	13.97	0.4502	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			269.07050	206.494	13.97	0.5498	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			109.18620	150.897	13.89	0.4681	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			255.08620	194.297	13.89	0.5319	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			181.20540	150.576	13.33	0.2889	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			497.15530	569.789	13.30	0.7203	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			173.35530	143.790	13.30	0.2797	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			491.05380	563.158	13.31	0.7157	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			177.25380	147.158	13.31	0.2843	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			485.00540	556.576	13.33	0.7111	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												12,343,920.00	1,200	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.60290		2.57470			0.0000	0.00	0	30,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.51000		2.48280			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			10.05020	13.474	17.28	0.1864	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			165.35020	140.574	17.28	0.8136	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			9.00820	11.931	17.33	0.1688	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			174.30820	149.031	17.33	0.8312	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			11.20730	15.184	17.23	0.2052	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			156.50730	132.284	17.23	0.7948	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.85570	1.057	24.43	0.0093	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,049.05570	1,021.057	24.43	0.9907	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.76250	0.995	24.43	0.0088	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,058.96250	1,030.996	24.43	0.9912	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.95370	1.122	24.43	0.0098	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,039.15370	1,011.122	24.43	0.9902	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	30,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 909 407 749.10	137,070	1,520,706
Total Options									58 878 035.10	79,000	5,319,685
Grand Total:									1,968,285,784.20	216,070	6,840,391