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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/02/2019 Foreign Exchange Future			14.16750		13.90000			0.0000	9,690,570.00	684	690
\$ / R On 21/02/2019 Foreign Exchange Future			14.17750		13.90950			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			14.18440		13.91600			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			14.18610		13.91760			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			14.18960		13.92090			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			14.19640		13.92740			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.19820		13.92910			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			14.20860		13.93890			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.22080		13.95060			0.0000	1,483,641,843.20	104,329	592,428
\$ / R On 22/03/2019 Foreign Exchange Future			14.22780		13.95730			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.23650		13.96560			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.24000		13.96900			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.24690		13.97570			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.25210		13.98070			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.26950		13.99740			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.28900		14.01600			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.29430		14.02110			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.29610		14.02280			0.0000	2,144,415.00	150	662
\$ / R On 09/05/2019 Foreign Exchange Future			14.31210		14.03800			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.31920		14.04480			0.0000	0.00	0	93
\$ / R On 31/05/2019 Foreign Exchange Future			14.35140		14.07560			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.35670		14.08070			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.35850		14.08250			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.36920		14.09270			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.37640		14.09960			0.0000	276,688,194.40	19,246	108,194
\$ / R	On	20/06/2019	Foreign Exchange Future			14.38710		14.11000			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.40140		14.12390			0.0000	1,814,576.40	126	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.40670		14.12910			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.41030		14.13260			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.46050		14.18090			0.0000	0.00	0	681
\$ / R	On	01/08/2019	Foreign Exchange Future			14.46230		14.18260			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.48380		14.20330			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.51500		14.23310			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			14.52050		14.23840			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.52420		14.24190			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.52600		14.24360			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.54620		14.26290			0.0000	53,093,630.00	3,650	17,913
\$ / R	On	30/09/2019	Foreign Exchange Future			14.57190		14.28750			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.57560		14.29100			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.62860		14.34230			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.68180		14.39390			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.68740		14.39930			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.69100		14.40290			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.70770		14.41890			0.0000	20,590,780.00	1,400	10,550
\$ / R	On	31/12/2019	Foreign Exchange Future			14.74150		14.45110			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.74530		14.45470			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.80010		14.50630			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.85990		14.56340			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.88720		14.59000			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.92030		14.62240			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.97300		14.67380			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.04110		14.73880			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.06160		14.75800			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.15570		14.84630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.25580		14.93910			0.0000	0.00	0	0
Total \$ / R Future												1,847,664,009.00	129,585	872,329
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			41.09040	2.360	26.26	0.0310	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			131.09040	359.860	26.26	0.9690	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			453.87110	195.954	23.46	0.8499	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			3.87110	13.454	23.46	0.1501	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			91.07860	301.568	25.02	0.9481	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			61.07860	4.068	25.02	0.0519	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			168.99340	409.007	27.29	0.9798	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			28.99340	1.507	27.29	0.0202	0.00	0	684
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			394.13130	640.012	21.89	0.9342	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			34.63130	12.512	21.89	0.0658	312,802.50	25,000	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	21/02/2019	Foreign Exchange Option	13.80	Call		0.00000	416.316	21.00	0.8270	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Put		0.00000	38.816	21.00	0.1730	970,397.50	25,000	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put		10.66550	3.477	23.05	0.0206	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call		630.16550	890.977	23.05	0.9794	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		260.22880	127.055	18.24	0.3930	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		106.22880	241.455	18.24	0.6070	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		102.80400	40.150	17.83	0.1631	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		270.40400	476.250	17.83	0.8369	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		4.03130	2.576	22.88	0.0116	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,094.93130	1,362.176	22.88	0.9884	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		927.33650	1,193.266	21.29	0.9830	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		6.43650	3.666	21.29	0.0170	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		80.47100	176.043	18.44	0.4603	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		409.57100	236.443	18.44	0.5397	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,352.93280	1,092.658	22.27	0.9516	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		3.83280	12.258	22.27	0.0484	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		637.10130	423.219	19.58	0.7194	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		38.00130	92.819	19.58	0.2806	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		848.33060	612.535	20.56	0.8269	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		19.23060	52.135	20.56	0.1731	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		92.04250	196.960	18.23	0.4989	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		371.14250	207.360	18.23	0.5011	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,710.74170	1,444.687	23.39	0.9816	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		1.64170	4.287	23.39	0.0184	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		316.41270	524.928	17.08	0.8569	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		95.51270	35.328	17.08	0.1431	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		491.81850	308.624	18.17	0.5906	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		79.21850	165.024	18.17	0.4094	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		31.21820	13.384	16.34	0.0582	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		560.31820	811.584	16.34	0.9418	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		107.04470	45.305	16.14	0.1615	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		336.14470	543.505	16.14	0.8385	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		535.91490	347.084	18.37	0.6176	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		75.01490	155.284	18.37	0.3824	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		49.59520	17.214	15.56	0.0752	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		478.69520	715.414	15.56	0.9248	0.00	0	50,000
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,231.75280	987.414	20.70	0.8764	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		20.65280	46.014	20.70	0.1236	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		236.94310	402.383	16.68	0.6769	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		238.04310	133.783	16.68	0.3231	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		56.06570	29.779	16.17	0.0921	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		738.44080	993.083	16.53	0.9291	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		37.84080	22.283	16.53	0.0709	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,431.74360	2,165.660	22.64	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		2.34360	6.460	22.64	0.0190	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		402.41010	603.178	16.09	0.7901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			151.81010	82.378	16.09	0.2099	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			58.59270	111.563	19.28	0.2400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			937.99270	720.763	19.28	0.7600	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			414.92690	618.346	16.06	0.7993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			144.32690	77.546	16.06	0.2007	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			68.85540	128.585	18.96	0.2707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			858.25540	647.785	18.96	0.7293	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			57.55180	109.817	19.31	0.2368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			946.95180	729.017	19.31	0.7632	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			349.12250	537.521	16.26	0.7463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			188.52250	106.721	16.26	0.2537	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,070.38760	2,800.768	23.33	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.98760	1.568	23.33	0.0051	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,150.38760	2,880.650	23.67	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.98760	1.450	23.67	0.0047	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,280.39060	3,010.615	24.47	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.99060	1.414	24.47	0.0045	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			230.08090	378.944	16.73	0.6114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			319.48090	198.144	16.73	0.3886	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,050.46890	3,780.534	29.17	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.06890	1.334	29.17	0.0036	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,450.06800	4,180.552	31.62	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.66800	1.352	31.62	0.0034	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			34.91460	69.887	20.23	0.1601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,204.31460	969.087	20.23	0.8399	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			30.84860	62.316	20.44	0.1448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,270.24860	1,031.516	20.44	0.8552	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,020.38840	2,750.954	23.28	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.98840	1.754	23.28	0.0057	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,010.38860	2,740.994	23.27	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.98860	1.794	23.27	0.0058	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			34.30070	68.751	20.26	0.1579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,213.70070	977.951	20.26	0.8421	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			390.13780	588.217	16.13	0.7807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			159.53780	87.417	16.13	0.2193	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,630.87900	2,363.376	22.86	0.9873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.47900	4.176	22.86	0.0127	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			40.24820	79.679	19.98	0.1795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,129.64820	898.879	19.98	0.8205	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,350.39360	3,080.599	24.89	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.99360	1.399	24.89	0.0044	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			502.13730	721.715	15.81	0.8544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			101.53730	50.915	15.81	0.1456	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			923.34170	1,183.785	17.17	0.9568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			22.74170	12.985	17.17	0.0432	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,352.21560	2,086.877	22.55	0.9778	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	16.30	Call		2.81560	7.677	22.55	0.0222	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,566.29170	1,316.835	21.39	0.9079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		16.89170	37.635	21.39	0.0921	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		829.95480	1,087.843	16.85	0.9445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		29.35480	17.043	16.85	0.0555	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		538.29340	763.519	15.72	0.8730	76,351.93	100	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		87.69340	42.719	15.72	0.1270	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		467.41110	681.011	15.91	0.8343	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		116.81110	60.211	15.91	0.1657	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		80.90180	148.173	18.64	0.3046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		780.30180	577.373	18.64	0.6954	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		36.17530	72.216	20.16	0.1648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,185.57530	951.416	20.16	0.8352	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		671.15850	918.329	16.27	0.9142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		50.55850	27.529	16.27	0.0858	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,585.57480	1,335.641	21.45	0.9106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		16.17480	36.441	21.45	0.0894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,887.56710	1,629.786	22.05	0.9463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		8.16710	20.586	22.05	0.0537	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,083.40180	855.682	19.83	0.8073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		44.00180	86.482	19.83	0.1927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		175.87850	296.439	17.04	0.5216	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		425.27850	275.639	17.04	0.4784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,035.23150	1,774.312	22.21	0.9591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		5.83150	15.112	22.21	0.0409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		114.45460	202.558	17.92	0.3918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		613.85460	431.758	17.92	0.6082	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		60.73170	115.140	19.21	0.2465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		920.13170	704.340	19.21	0.7535	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,092.62350	864.277	19.86	0.8100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		43.22350	85.077	19.86	0.1900	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		614.67970	853.845	16.04	0.8989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		64.07970	33.045	16.04	0.1011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		120.55570	212.183	17.82	0.4062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		589.95570	411.383	17.82	0.5938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,162.56050	1,427.281	17.98	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		11.96050	6.481	17.98	0.0225	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,298.66060	1,058.531	20.53	0.8614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		29.26060	59.331	20.53	0.1386	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		316.37340	496.204	16.38	0.7154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		215.77340	125.405	16.38	0.2846	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		13.58580	32.050	21.70	0.0795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,662.98580	1,411.250	21.70	0.9205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,470.35200	1,223.444	21.09	0.8934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		20.95200	44.244	21.09	0.1066	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		911.23050	696.171	19.17	0.7501	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	14.80	Call			61.83050	116.971	19.17	0.2499	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			460.91780	304.246	17.21	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			161.51780	275.046	17.21	0.4941	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			453.93110	665.053	15.94	0.8259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			123.33110	64.253	15.94	0.1741	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			621.88930	438.641	17.96	0.6130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			112.48930	199.441	17.96	0.3870	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			332.47020	516.613	16.32	0.7310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			201.87020	115.813	16.32	0.2690	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.99520	1.393	25.08	0.0043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,380.39520	3,110.593	25.08	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,699.44770	5,429.344	32.23	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.04770	0.144	32.23	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			266.10070	161.081	16.56	0.3385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			266.70070	431.881	16.56	0.6615	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,233.10410	1,969.123	22.42	0.9720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			3.70410	9.923	22.42	0.0280	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,327.15730	1,085.691	20.62	0.8673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			27.75730	56.491	20.62	0.1327	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			24.55690	50.392	20.84	0.1198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,393.95690	1,149.592	20.84	0.8802	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			24.13250	49.578	20.87	0.1181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,403.53250	1,158.778	20.87	0.8819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			24.98920	51.220	20.81	0.1216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,384.38920	1,140.420	20.81	0.8784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			226.29650	373.354	16.75	0.6058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			325.69650	202.554	16.75	0.3942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,151.21920	2,421.142	21.20	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.61920	0.342	21.20	0.0013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,892.01100	2,161.550	20.36	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			1.41100	0.750	20.36	0.0029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			75.22680	37.594	15.88	0.1134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			575.82680	808.394	15.88	0.8866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,450.83370	2,720.936	22.17	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.23370	0.136	22.17	0.0005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,620.60010	3,890.820	28.69	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00010	0.020	28.69	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,211.11060	2,481.085	21.39	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.51060	0.285	21.39	0.0011	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			638.05760	452.540	18.03	0.6223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			108.65760	193.340	18.03	0.3777	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,201.38840	1,466.588	18.11	0.9797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			10.78840	5.788	18.11	0.0203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			372.18930	566.168	16.19	0.7662	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			171.58930	95.368	16.19	0.2338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,055.82380	830.037	19.73	0.7990	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	14.96	Call			46.42380	90.837	19.73	0.2010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,279.70950	1,040.505	20.47	0.8573	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			30.30950	61.305	20.47	0.1427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			568.21310	799.371	15.85	0.8840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			77.61310	38.571	15.85	0.1160	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,518.21880	1,270.000	21.24	0.9009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			18.81880	40.800	21.24	0.0991	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			497.66350	334.218	17.39	0.5327	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			148.26350	255.018	17.39	0.4673	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,604.88680	1,354.487	21.52	0.9132	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			15.48680	35.287	21.52	0.0868	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,485.54790	1,753.316	19.04	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			4.94790	2.516	19.04	0.0092	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			311.13200	489.515	16.40	0.7101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			220.53200	128.715	16.40	0.2899	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,446.17410	1,713.626	18.91	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			5.57410	2.826	18.91	0.0103	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			290.77670	463.326	16.47	0.6887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			240.17670	142.526	16.47	0.3113	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,251.35770	1,013.591	20.38	0.8510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			31.95770	64.391	20.38	0.1490	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,130.38750	2,860.656	23.55	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.98750	1.456	23.55	0.0048	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			116.45490	205.720	17.89	0.3965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			605.85490	424.920	17.89	0.6035	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			970.60750	1,232.119	17.33	0.9620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			20.00750	11.319	17.33	0.0380	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,066.07470	1,329.379	17.66	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			15.47470	8.579	17.66	0.0293	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			245.77680	401.889	16.66	0.6338	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			295.17680	181.089	16.66	0.3662	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			153.43630	262.869	17.32	0.4779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			482.83630	322.069	17.32	0.5221	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			99.63030	178.848	18.21	0.3550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			679.03030	488.048	18.21	0.6450	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,527.81740	1,279.346	21.27	0.9024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			18.41740	40.146	21.27	0.0976	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,140.38760	2,870.653	23.61	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.98760	1.453	23.61	0.0047	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			59.65260	113.337	19.24	0.2432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			929.05260	712.537	19.24	0.7568	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,946.54060	1,687.405	22.11	0.9518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			7.14060	18.205	22.11	0.0482	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,550.40710	3,280.565	26.12	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.00710	1.365	26.12	0.0041	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			136.04520	236.299	17.57	0.4412	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	14.35	Put		535.44520	365.499	17.57	0.5588	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,721.30850	1,468.205	21.86	0.9274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		11.90850	29.006	21.86	0.0726	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,650.81230	2,383.196	22.88	0.9878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		1.41230	3.996	22.88	0.0122	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		94.57550	170.653	18.32	0.3418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		703.97550	509.853	18.32	0.6582	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,183.55100	1,920.233	22.37	0.9692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		4.15100	11.033	22.37	0.0308	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,046.89150	1,309.870	17.59	0.9691	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		16.29150	9.070	17.59	0.0309	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		104.95320	187.415	18.10	0.3685	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		654.35320	466.615	18.10	0.6315	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,054.97410	1,793.696	22.23	0.9606	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		5.57410	14.496	22.23	0.0394	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		857.79500	1,116.514	16.95	0.9485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		27.19500	15.714	16.95	0.0515	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,867.93990	1,610.642	22.03	0.9443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		8.53990	21.442	22.03	0.0557	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		646.66570	890.579	16.17	0.9079	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		206.38050	122.264	16.34	0.2674	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		363.68050	550.063	16.34	0.7326	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		0.00000	291.162	17.12	0.4748	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		0.00000	318.962	17.12	0.5252	9,568,857.00	30,000	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		3.37890	2.083	18.87	0.0070	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,758.97890	2,028.583	18.87	0.9930	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		286.65320	445.571	16.59	0.6289	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		321.05320	209.071	16.59	0.3711	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		136.63730	227.834	17.89	0.3913	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		671.03730	491.334	17.89	0.6087	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		342.28210	518.158	16.37	0.6878	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		256.68210	161.658	16.37	0.3122	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,839.68910	1,590.931	21.55	0.9131	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		18.68910	40.932	21.55	0.0869	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		597.83850	430.506	17.58	0.5616	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		166.83850	270.506	17.58	0.4384	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,496.60830	1,258.228	20.71	0.8629	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		35.60830	68.228	20.71	0.1371	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		222.96730	351.321	17.00	0.5308	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		453.96730	311.321	17.00	0.4692	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		207.46380	328.427	17.10	0.5069	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		488.46380	338.427	17.10	0.4931	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		620.24080	846.913	15.84	0.8593	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		101.24080	56.913	15.84	0.1407	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		258.06600	163.804	16.36	0.3096	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		357.06600	533.804	16.36	0.6904	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			30.05940	16.297	16.25	0.0483	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			999.05940	1,256.297	16.25	0.9517	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			813.29730	619.606	18.45	0.6694	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			112.29730	189.606	18.45	0.3306	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			37.51530	20.604	15.85	0.0581	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			963.21530	1,217.504	15.85	0.9419	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			225.81910	142.991	16.09	0.2677	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			446.51910	635.091	16.09	0.7323	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			573.87350	416.350	17.30	0.5298	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			204.57350	318.450	17.30	0.4702	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			433.04230	305.849	16.57	0.4204	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			320.44230	465.349	16.57	0.5796	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,162.09530	956.559	19.10	0.7142	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			138.09530	205.558	19.10	0.2858	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			468.89040	343.928	16.85	0.4172	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			379.99040	528.228	16.85	0.5828	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,671.03220	1,441.375	20.47	0.8162	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			83.83220	127.475	20.47	0.1838	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,995.81700	1,755.219	21.23	0.8634	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			58.61700	91.319	21.23	0.1366	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			999.55510	808.743	18.59	0.6558	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			182.35510	264.843	18.59	0.3442	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			333.75810	465.953	17.15	0.5320	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			560.95810	419.853	17.15	0.4680	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,086.85390	1,333.503	15.34	0.9194	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			64.05390	37.403	15.34	0.0806	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			182.11470	118.806	15.88	0.1998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			714.91470	924.906	15.88	0.8002	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			351.19550	489.193	17.06	0.5501	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			528.39550	393.093	17.06	0.4499	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			52.42180	29.902	15.26	0.0670	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,155.22180	1,406.002	15.26	0.9330	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			356.74030	258.410	16.65	0.3293	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			534.74030	710.510	16.65	0.6707	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			291.49310	205.913	16.41	0.2823	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			609.49310	798.013	16.41	0.7177	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			0.00000	416.002	17.23	0.4457	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			0.00000	528.102	17.23	0.5543	26,405,075.00	50,000	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			459.11610	345.004	16.98	0.3906	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			463.91610	624.204	16.98	0.6094	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			437.92360	582.412	17.25	0.5488	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			612.32360	481.012	17.25	0.4512	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,839.60840	1,617.858	20.56	0.7901	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			125.20840	179.258	20.56	0.2099	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			456.40240	605.753	17.16	0.5639	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			580.80240	454.353	17.16	0.4361	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,174.67500	1,418.769	15.59	0.8887	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			99.07500	67.369	15.59	0.1113	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,168.54600	980.847	18.84	0.6521	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			234.14600	322.247	18.84	0.3479	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,168.29510	1,934.609	21.21	0.8354	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			93.89510	136.009	21.21	0.1646	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			129.00540	89.577	15.72	0.1394	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,064.60540	1,300.977	15.72	0.8606	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			23.24520	19.188	17.33	0.0345	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,963.94520	2,235.888	17.33	0.9655	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			790.56650	637.914	17.69	0.5237	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			363.06650	486.414	17.69	0.4763	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			0.00000	611.723	17.10	0.5535	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			0.00000	492.523	17.10	0.4465	8,865,423.00	18,000	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			388.43980	293.748	16.39	0.3227	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			651.13980	832.948	16.39	0.6773	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			541.28760	704.864	16.78	0.6092	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			508.58760	395.664	16.78	0.3908	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			0.00000	659.349	16.93	0.5827	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			0.00000	440.149	16.93	0.4173	7,922,682.00	18,000	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	12.28	Call			1,853.43410	2,123.571	16.79	0.9541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			33.83410	27.171	16.79	0.0459	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			850.49400	694.625	17.74	0.5348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			370.09400	491.025	17.74	0.4652	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,417.72100	1,679.421	15.81	0.9146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			705.89280	565.919	17.32	0.4784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			432.13110	568.074	17.33	0.5188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			712.53110	571.674	17.33	0.4812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			438.88370	576.591	17.30	0.5244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			699.28370	560.191	17.30	0.4756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			0.00000	134.188	15.74	0.1821	21,698,151.09	161,700	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			0.00000	1,460.293	19.87	0.7453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			0.00000	236.693	19.87	0.2547	68,072,935.56	287,600	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,168.78280	985.379	18.60	0.6348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			268.38280	361.778	18.60	0.3652	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			435.49280	572.319	17.32	0.5216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			852.10620	1,061.872	15.94	0.7685	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			0.00000	602.834	17.20	0.5412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			0.00000	526.434	17.20	0.4588	15,793,008.00	30,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,506.70410	1,772.505	16.02	0.9249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			57.10410	46.106	16.02	0.0751	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			0.00000	1,210.588	15.74	0.8179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			791.28060	991.859	16.04	0.7421	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			692.69760	554.495	17.28	0.4729	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			442.29760	580.895	17.28	0.5271	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,021.24580	1,249.501	15.69	0.8294	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	13.25	Put			171.64580	123.101	15.69	0.1706	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			252.50620	185.472	15.94	0.2315	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			628.31850	499.103	17.11	0.4447	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			429.23080	329.118	16.51	0.3434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			628.83080	805.518	16.51	0.6566	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			496.76580	648.910	17.03	0.5696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			597.16580	472.510	17.03	0.4304	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			291.68060	215.459	16.04	0.2579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			137.86960	193.425	20.45	0.2133	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,109.15410	1,881.151	20.79	0.8119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			118.75410	167.551	20.79	0.1881	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,586.01880	1,377.281	19.66	0.7295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			185.61880	253.682	19.66	0.2705	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			477.91850	625.503	17.11	0.5553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			520.06780	406.922	16.80	0.3929	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,707.08160	1,493.859	19.96	0.7514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			166.68160	230.259	19.96	0.2486	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			350.59480	466.619	17.88	0.4473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			900.99480	740.219	17.88	0.5527	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,928.26960	1,707.025	20.45	0.7867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			211.54750	287.811	19.28	0.3016	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			581.17370	750.176	16.69	0.6275	0.00	0	11,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			481.57370	373.776	16.69	0.3725	53,748,974.42	143,800	287,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			356.05660	473.467	17.84	0.4523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			886.45660	727.066	17.84	0.5477	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			549.66780	713.322	16.80	0.6071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			40.07240	54.540	24.52	0.0652	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,249.37900	1,060.149	18.81	0.6559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			248.97900	336.549	18.81	0.3441	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			739.33790	595.205	17.41	0.4922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			418.93790	551.605	17.41	0.5078	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,431.94750	1,231.411	19.28	0.6984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			126.96620	178.697	20.64	0.1991	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,211.07460	1,453.629	15.45	0.8811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			111.47460	77.229	15.45	0.1189	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			638.74340	816.972	16.48	0.6624	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			419.14340	320.572	16.48	0.3376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,900.47240	3,638.140	24.52	0.9348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			169.25520	233.450	19.91	0.2516	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			470.85340	364.591	16.65	0.3667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			590.45340	760.991	16.65	0.6333	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,955.19770	1,732.882	20.50	0.7907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			134.79770	189.282	20.50	0.2093	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,027.36620	1,802.297	20.64	0.8009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			394.48930	299.770	16.40	0.3231	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,629.00340	1,418.621	19.77	0.7375	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		178.60340	245.021	19.77	0.2625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,028.48560	1,257.363	15.68	0.8317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		168.88560	120.963	15.68	0.1683	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,689.65520	1,477.050	19.91	0.7484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		307.59790	412.291	18.23	0.4058	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,227.02150	1,470.601	15.43	0.8848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		107.42150	74.201	15.43	0.1152	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		140.51550	99.161	15.57	0.1445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,110.11550	1,345.561	15.57	0.8555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		664.08930	846.169	16.40	0.6769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		68.12100	53.021	15.81	0.0854	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,847.96170	1,630.046	20.30	0.7743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		147.56170	206.446	20.30	0.2257	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,412.53430	3,688.881	20.28	0.9954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		2.93430	2.481	20.28	0.0046	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,027.99790	855.891	18.23	0.5942	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		956.51810	792.279	17.93	0.5653	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		346.51810	459.379	17.93	0.4347	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,171.03070	2,916.894	22.55	0.9015	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		61.03070	83.994	22.55	0.0985	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,315.07550	2,084.003	20.90	0.8223	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		118.97550	165.403	20.90	0.1777	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		516.61210	666.260	16.97	0.5613	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		642.71210	514.860	16.97	0.4387	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,988.98820	1,769.209	20.31	0.7803	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		266.21980	354.197	18.75	0.3442	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		152.88820	210.609	20.31	0.2197	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		535.78750	689.686	16.89	0.5749	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		611.88750	488.286	16.89	0.4251	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		123.07330	86.674	15.32	0.1253	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,246.97330	1,488.074	15.32	0.8747	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,312.31980	1,122.797	18.75	0.6558	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		170.97270	123.760	15.47	0.1639	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,110.07270	1,340.460	15.47	0.8361	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,423.26130	2,190.194	20.99	0.8296	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		115.86130	160.494	20.99	0.1704	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		936.02730	1,149.911	15.73	0.7760	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		253.42730	189.610	15.73	0.2240	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,466.71590	2,238.170	20.63	0.8094	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		147.61590	198.670	20.63	0.1906	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		604.35090	758.381	16.73	0.5738	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		673.45090	547.881	16.73	0.4262	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,143.08070	1,925.178	20.10	0.7704	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		302.40330	390.978	18.67	0.3430	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		183.98070	245.678	20.10	0.2296	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		624.25260	781.962	16.65	0.5862	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	31/07/2019	Foreign Exchange Option	14.20	Put			643.35260	521.462	16.65	0.4138	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			148.94280	108.424	15.14	0.1377	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,329.84280	1,568.924	15.14	0.8623	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,461.50330	1,270.478	18.67	0.6570	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			213.51800	159.781	15.38	0.1845	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,156.11800	1,382.081	15.38	0.8155	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			828.58590	688.166	17.02	0.4753	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			551.88590	691.966	17.02	0.5247	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,326.16730	2,104.577	20.22	0.7831	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			179.46730	238.377	20.22	0.2169	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,637.37470	2,408.647	20.56	0.8032	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			170.47470	223.647	20.56	0.1968	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			681.26340	838.630	16.57	0.5840	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			698.16340	573.630	16.57	0.4160	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,305.40180	2,086.689	20.03	0.7664	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			208.50180	271.689	20.03	0.2336	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			701.94860	862.314	16.49	0.5955	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			668.84860	547.314	16.49	0.4045	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			170.39790	128.018	15.09	0.1468	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,403.49790	1,643.018	15.09	0.8532	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,615.72040	1,421.659	18.73	0.6619	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			328.82040	416.659	18.73	0.3381	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			253.73930	194.330	15.28	0.2006	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,202.13930	1,424.830	15.28	0.7994	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			971.26240	821.114	17.23	0.5055	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			543.16240	675.314	17.23	0.4945	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,822.24990	4,570.905	24.61	0.9148	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			65.84990	96.905	24.61	0.0852	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,520.63790	3,802.545	17.29	0.9906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.73790	6.345	17.29	0.0094	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,853.36360	2,113.046	14.96	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			90.46360	66.846	14.96	0.0837	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,906.96450	1,704.213	19.19	0.6982	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			299.86450	380.413	19.19	0.3018	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,642.38570	1,449.523	18.64	0.6541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			355.28570	445.723	18.64	0.3459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			846.98110	1,022.901	16.02	0.6520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			554.08110	446.701	16.02	0.3480	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,118.45270	2,878.079	21.11	0.8331	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			151.35270	194.279	21.11	0.1669	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			739.56730	900.908	16.41	0.5983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			686.66730	564.708	16.41	0.4017	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,709.67470	3,457.187	22.26	0.8677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			122.57470	153.387	22.26	0.1323	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			555.41370	686.584	17.25	0.4905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,012.51370	860.384	17.25	0.5095	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	18.47	Put			4,309.39810	4,051.362	23.56	0.8913	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			102.29810	127.562	23.56	0.1087	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			353.45650	443.490	18.65	0.3445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,650.55650	1,457.290	18.65	0.6555	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,786.65150	3,533.341	22.43	0.8712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			119.55150	149.541	22.43	0.1288	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			388.19530	485.752	18.34	0.3720	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,505.29530	1,319.552	18.34	0.6280	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,508.29260	3,258.139	21.82	0.8579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			131.19260	164.339	21.82	0.1421	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			691.18010	845.186	16.61	0.5719	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			758.28010	628.986	16.61	0.4281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,118.14910	4,862.403	24.46	0.9224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			61.04910	88.603	24.46	0.0776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,462.32840	4,205.976	23.89	0.8963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			95.22840	122.176	23.89	0.1037	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			791.54420	960.108	16.22	0.6250	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			618.64420	503.908	16.22	0.3750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			769.47250	935.013	16.30	0.6138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			646.57250	528.813	16.30	0.3862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,499.94330	4,244.700	23.98	0.8975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			92.84330	120.900	23.98	0.1025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			876.03820	1,055.672	15.92	0.6656	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			523.13820	419.472	15.92	0.3344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,134.59510	3,877.989	23.18	0.8852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			107.49510	134.189	23.18	0.1148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,264.68100	1,489.512	15.20	0.8052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			251.78100	193.312	15.20	0.1948	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			832.78800	1,006.862	16.07	0.6453	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			569.88800	460.662	16.07	0.3547	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			985.01040	1,180.207	15.64	0.7123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			422.11040	334.007	15.64	0.2877	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,334.61110	1,564.762	15.10	0.8240	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			221.71110	168.562	15.10	0.1760	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			378.08820	298.491	15.55	0.2661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,040.98820	1,244.691	15.55	0.7339	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,138.71990	1,352.955	15.39	0.7674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			315.81990	246.755	15.39	0.2326	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			399.76660	315.941	15.59	0.2768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,012.66660	1,212.141	15.59	0.7232	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			865.30310	725.753	16.89	0.4644	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			628.20310	771.953	16.89	0.5356	3,010,618.26	3,900	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,132.34660	1,346.005	15.40	0.7653	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			319.44660	249.805	15.40	0.2347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,125.99510	1,339.083	15.41	0.7633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			323.09510	252.883	15.41	0.2367	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	30/09/2019	Foreign Exchange Option	14.25	Call		757.45490	917.388	16.42	0.5937	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		719.95490	595.488	16.42	0.4063	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		190.02180	144.830	14.97	0.1529	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,477.52180	1,716.730	14.97	0.8471	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,750.75890	1,554.825	18.76	0.6628	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		358.25890	446.725	18.76	0.3372	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		235.55450	301.246	20.00	0.2397	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,448.05450	2,229.346	20.00	0.7603	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		778.38300	941.128	16.33	0.6044	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		690.88300	569.228	16.33	0.3956	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,797.32100	2,568.530	20.53	0.7964	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		194.82100	250.430	20.53	0.2036	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		289.68510	225.243	15.24	0.2121	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,250.68510	1,470.843	15.24	0.7879	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,551.27270	1,788.974	14.87	0.8425	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		208.97270	160.374	14.87	0.1575	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		852.90220	1,018.616	16.24	0.6125	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		710.60220	590.016	16.24	0.3875	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,907.98460	1,711.131	18.88	0.6673	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		380.28460	469.731	18.88	0.3327	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,965.42980	2,736.897	20.56	0.7914	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		217.72980	275.497	20.56	0.2086	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,616.20740	2,396.934	20.05	0.7580	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		258.50740	325.534	20.05	0.2420	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		831.81170	994.777	16.32	0.6024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		739.51170	616.177	16.32	0.3976	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		329.79550	261.057	15.24	0.2256	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,282.09550	1,499.657	15.24	0.7744	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,106.61830	2,878.058	20.59	0.7862	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		240.51830	299.858	20.59	0.2138	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		900.44460	1,065.195	16.24	0.6099	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		756.54460	633.395	16.24	0.3901	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,757.29420	2,537.697	20.08	0.7548	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		402.62490	493.588	18.97	0.3310	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		281.19420	349.497	20.08	0.2452	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		921.81580	1,089.118	16.16	0.6195	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		727.91580	607.318	16.16	0.3805	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		226.15830	172.677	14.76	0.1603	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,620.05830	1,854.477	14.76	0.8397	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,038.72490	1,841.788	18.97	0.6690	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		368.15080	295.337	15.23	0.2356	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,327.45080	1,542.737	15.23	0.7644	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,130.68660	980.542	17.15	0.4956	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		693.58660	831.542	17.15	0.5044	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,220.69240	1,425.409	15.45	0.7245	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		461.79240	377.709	15.45	0.2755	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	13/12/2019	Foreign Exchange Option	16.85	Put			2,734.56550	2,517.267	19.97	0.7447	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			303.46550	374.967	19.97	0.2553	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,672.75780	5,419.198	23.67	0.9066	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,851.58620	1,661.843	18.54	0.6333	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			0.00000	1,978.735	19.14	0.6801	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			0.00000	486.435	19.14	0.3199	243,217.55	500	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			468.54900	567.261	18.55	0.3655	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,859.64900	1,669.561	18.55	0.6345	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			248.53390	306.582	20.64	0.2132	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,012.15720	1,187.622	15.91	0.6475	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			663.25720	549.922	15.91	0.3525	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			466.62170	564.990	18.57	0.3642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,867.72170	1,677.290	18.57	0.6358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			470.48620	569.543	18.54	0.3667	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			91.65780	126.899	23.67	0.0934	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,566.85290	2,842.013	13.20	0.9665	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			37.95290	24.313	13.20	0.0335	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			0.00000	1,338.887	15.58	0.6986	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			0.00000	431.187	15.58	0.3014	431,186.80	1,000	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,209.63390	2,978.882	20.64	0.7868	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,254.76720	3,024.139	20.59	0.7811	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			265.86720	325.639	20.59	0.2189	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			972.89480	1,140.646	16.14	0.6179	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			771.79480	649.146	16.14	0.3821	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,904.05580	2,683.397	20.10	0.7515	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			305.15580	374.897	20.10	0.2485	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			994.42150	1,164.695	16.06	0.6271	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			743.32150	623.195	16.06	0.3729	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			243.34520	183.433	14.61	0.1617	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,694.44520	1,924.933	14.61	0.8383	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,183.64920	1,985.386	19.04	0.6713	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			424.74920	516.886	19.04	0.3287	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			405.71790	329.243	15.26	0.2444	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,370.41790	1,584.543	15.26	0.7556	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			441.43520	361.490	15.29	0.2520	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,407.73520	1,621.590	15.29	0.7480	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			478.45960	395.283	15.35	0.2587	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,451.85960	1,665.183	15.35	0.7413	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,720.57760	2,998.411	11.68	0.9709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			40.57760	21.211	11.68	0.0291	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,258.06950	1,448.379	15.77	0.6743	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			678.06950	571.179	15.77	0.3257	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			690.03990	811.604	17.97	0.4365	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,710.03990	1,534.404	17.97	0.5635	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,484.59750	3,250.222	20.61	0.7602	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			344.59750	407.422	20.61	0.2398	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	16/03/2020		Foreign Exchange Option	15.62	Call		687.57600	808.761	17.98	0.4353	0.00	0	0
\$ / R	On	16/03/2020		Foreign Exchange Option	15.62	Put		1,717.57600	1,541.561	17.98	0.5647	0.00	0	0
\$ / R	On	16/03/2020		Foreign Exchange Option	15.63	Call		685.12300	805.924	17.99	0.4340	0.00	0	0
\$ / R	On	16/03/2020		Foreign Exchange Option	15.63	Put		1,725.12300	1,548.724	17.99	0.5660	0.00	0	0
\$ / R	On	02/04/2020		Foreign Exchange Option	13.64	Put		517.09800	431.776	15.47	0.2652	0.00	0	0
\$ / R	On	02/04/2020		Foreign Exchange Option	13.64	Call		1,499.49800	1,712.075	15.47	0.7348	0.00	0	0
\$ / R	On	29/04/2020		Foreign Exchange Option	13.69	Put		552.34620	463.943	15.54	0.2709	0.00	0	0
\$ / R	On	29/04/2020		Foreign Exchange Option	13.69	Call		1,536.14620	1,746.943	15.54	0.7291	0.00	0	0
\$ / R	On	02/06/2020		Foreign Exchange Option	13.74	Put		590.18260	499.232	15.63	0.2753	0.00	0	0
\$ / R	On	02/06/2020		Foreign Exchange Option	13.74	Call		1,588.98260	1,800.332	15.63	0.7247	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Call		1,001.17760	1,152.508	17.46	0.5246	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.18	Put		1,423.17760	1,270.908	17.46	0.4754	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Call		1,007.73410	1,159.816	17.44	0.5271	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.16	Put		1,409.73410	1,258.216	17.44	0.4729	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Call		1,004.44620	1,156.152	17.45	0.5258	0.00	0	0
\$ / R	On	12/06/2020		Foreign Exchange Option	15.17	Put		1,416.44620	1,264.552	17.45	0.4742	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Put		1,561.31550	1,403.851	17.67	0.4838	0.00	0	0
\$ / R	On	28/07/2020		Foreign Exchange Option	15.37	Call		1,037.61550	1,189.551	17.67	0.5162	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Call		1,140.32010	1,300.999	17.63	0.5320	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.36	Put		1,561.22010	1,405.199	17.63	0.4680	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Call		1,146.90000	1,308.286	17.61	0.5343	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.34	Put		1,547.80000	1,392.486	17.61	0.4657	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Call		1,143.60440	1,304.640	17.62	0.5331	0.00	0	0
\$ / R	On	14/09/2020		Foreign Exchange Option	15.35	Put		1,554.50440	1,398.840	17.62	0.4669	0.00	0	0
Total \$ / R Option											217,119,680.61	794,600	5,683,985	
Total \$ / R											2,064,783,689.61	924,185	6,556,314	
\$ / R MAXI	On	18/03/2019		Foreign Exchange Future			14.22080	13.95060		0.0000	1,606,950.40	113	430	
\$ / R MAXI	On	14/06/2019		Foreign Exchange Future			14.37640	14.09960		0.0000	0.00	0	10	
\$ / R MAXI	On	16/09/2019		Foreign Exchange Future			14.54620	14.26290		0.0000	0.00	0	0	
\$ / R MAXI	On	13/12/2019		Foreign Exchange Future			14.70770	14.41890		0.0000	0.00	0	0	
\$ / R MAXI	On	16/03/2020		Foreign Exchange Future			14.88720	14.59000		0.0000	0.00	0	0	
Total \$ / R MAXI Future											1,606,950.40	113	440	
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.03	Call		23,391.95040	38,459.300	16.72	0.6170	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.03	Put		31,331.95040	19,379.300	16.72	0.3830	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.04	Call		23,008.09440	37,894.419	16.73	0.6114	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.04	Put		31,948.09440	19,814.419	16.73	0.3886	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.02	Call		23,781.43790	39,030.014	16.70	0.6226	0.00	0	0
\$ / R MAXI	On	18/03/2019		Foreign Exchange Option	14.02	Put		30,721.43790	18,950.014	16.70	0.3774	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Call		43,549.27910	57,231.869	17.32	0.5216	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.37	Put		70,589.27910	56,591.869	17.32	0.4784	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Call		43,213.10800	56,807.448	17.33	0.5188	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.38	Put		71,253.10800	57,167.448	17.33	0.4812	0.00	0	0
\$ / R MAXI	On	14/06/2019		Foreign Exchange Option	14.36	Call		43,888.37070	57,659.121	17.30	0.5244	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	14/06/2019	Foreign Exchange Option	14.36	Put		69,928.37070	56,019.121	17.30	0.4756		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		56,164.70480	69,394.605	17.21	0.4945		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		99,874.70480	84,774.604	17.21	0.5055		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		55,852.32780	69,026.828	17.23	0.4925		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		100,562.32780	85,406.828	17.23	0.5075		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		56,479.37000	69,764.854	17.20	0.4965		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		99,189.37000	84,144.854	17.20	0.5035		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		103,544.42010	121,362.133	15.84	0.6571		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		63,654.42010	52,592.133	15.84	0.3429		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		103,074.59460	120,838.706	15.85	0.6551		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		64,184.59460	53,068.706	15.85	0.3449		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		104,016.40210	121,887.300	15.82	0.6590		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		63,126.40210	52,117.300	15.82	0.3410		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		97,598.42460	113,240.936	16.71	0.5665		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		106,598.42460	92,520.936	16.71	0.4335		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		97,224.99370	112,837.124	16.73	0.5650		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		107,224.99370	93,117.124	16.73	0.4350		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		97,973.42710	113,645.820	16.70	0.5681		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		105,973.42710	91,925.820	16.70	0.4319		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,606,950.40	113	440
£ / R	On	28/02/2019	Foreign Exchange Future		18.16550	17.97560			0.0000		0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		18.22210	18.03070			0.0000		11,388,812.50	625	326,106
£ / R	On	29/03/2019	Foreign Exchange Future		18.25740	18.06520			0.0000		0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future		18.31190	18.11850			0.0000		0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future		18.34700	18.15250			0.0000		0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future		18.35650	18.16180			0.0000		0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future		18.50380	18.30510			0.0000		0.00	0	5,824
£ / R	On	16/09/2019	Foreign Exchange Future		18.80890	18.60310			0.0000		0.00	0	16,469
£ / R	On	13/12/2019	Foreign Exchange Future		19.09740	18.88590			0.0000		0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future		19.41890	19.19850			0.0000		0.00	0	0
Total £ / R Future											11,388,812.50	625	361,406
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put	107.80230	70.846	17.30	0.2023		0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call	413.40230	566.346	17.30	0.7977		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put	1,980.60250	1,799.906	19.02	0.9479		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call	11.30250	22.006	19.02	0.0521		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put	1,042.24430	891.213	17.43	0.7836		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call	72.94430	113.313	17.43	0.2164		0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call	346.01510	463.007	15.92	0.6117		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put	315.31510	240.907	15.92	0.3883		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put	3,411.40370	3,220.787	22.26	0.9925		0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call	2.10370	2.887	22.26	0.0075		0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call	227.68590	315.115	16.14	0.4785		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	18.29	Put			486.98590	383.015	16.14	0.5215	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			51.41070	84.394	17.76	0.1690	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,210.71070	1,052.294	17.76	0.8310	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,158.14760	1,974.531	19.39	0.9598	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			8.84760	16.631	19.39	0.0402	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			224.32870	310.932	16.16	0.4740	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			493.62870	388.832	16.16	0.5260	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			221.01070	306.793	16.18	0.4695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			500.31070	394.693	16.18	0.5305	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			405.71950	326.863	16.28	0.4236	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			380.91950	494.263	16.28	0.5764	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			462.51260	387.342	16.35	0.4206	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			471.01260	589.242	16.35	0.5794	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			491.01450	417.840	16.46	0.4147	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			533.51450	654.840	16.46	0.5853	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			310.91310	259.035	16.38	0.2925	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			792.71310	935.534	16.38	0.7075	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			531.12680	633.518	16.37	0.4898	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			856.02680	759.718	16.37	0.5102	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			527.35950	629.317	16.37	0.4876	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			862.25950	765.517	16.37	0.5124	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			534.91610	637.746	16.36	0.4921	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			849.81610	753.946	16.36	0.5079	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			519.19230	454.892	16.23	0.3657	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			824.29230	958.692	16.23	0.6343	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			800.20970	912.996	15.91	0.5241	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,007.10970	914.096	15.91	0.4759	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			796.12970	908.588	15.92	0.5224	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,013.02970	919.688	15.92	0.4776	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			792.06700	904.192	15.92	0.5206	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,018.96700	925.292	15.92	0.4794	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			677.47430	773.976	16.31	0.4115	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,751.57430	1,636.575	16.31	0.5885	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			674.66450	770.784	16.31	0.4102	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,758.76450	1,643.384	16.31	0.5898	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			680.30200	777.173	16.30	0.4128	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,744.40200	1,629.773	16.30	0.5872	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			864.65530	969.967	16.52	0.4329	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,956.15530	1,841.067	16.52	0.5671	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			861.70050	966.681	16.53	0.4319	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,963.20050	1,847.781	16.53	0.5681	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			858.74780	963.405	16.53	0.4308	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,970.24780	1,854.505	16.53	0.5692	0.00	0	0
Total £ / R Option												0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												11,388,812.50	625	368,906
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12900		0.12620			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13130		0.12850			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13390		0.13100			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13640		0.13340			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13920		0.13610			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		1,624.58180		1,902.032	22.27	0.9928	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put		4.58180		2.032	22.27	0.0072	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call		657.37730		913.966	15.48	0.9453	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put		37.37730		13.966	15.48	0.0547	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call		130.81170		221.149	17.53	0.4511	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put		510.81170		321.149	17.53	0.5489	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		478.80400		603.342	17.94	0.5589	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		628.80400		473.342	17.94	0.4411	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		220.09550		280.807	20.04	0.3082	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		1,370.09550		1,150.807	20.04	0.6918	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,008.21570		1,221.248	15.53	0.8543	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		158.21570		91.248	15.53	0.1457	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put		1,351.60320		1,151.879	19.40	0.5893	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call		1,324.76450		1,541.683	15.78	0.8333	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put		224.76450		151.683	15.78	0.1667	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call		778.27700		922.646	17.65	0.6127	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put		678.27700		532.646	17.65	0.3873	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call		451.60320		541.879	19.40	0.4107	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call		1,605.98260		1,831.538	15.94	0.8305	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put		265.98260		191.538	15.94	0.1695	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call		1,041.37400		1,204.185	17.52	0.6485	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put		701.37400		564.185	17.52	0.3515	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call		677.56640		789.797	19.15	0.4751	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put		1,337.56640		1,149.797	19.15	0.5249	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call		937.20320		1,070.821	19.17	0.5284	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put		1,327.20320		1,150.821	19.17	0.4716	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call		664.94850		758.869	20.42	0.4032	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put		2,054.94850		1,838.869	20.42	0.5968	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call		1,332.18620		1,513.349	17.66	0.6786	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put		722.18620		593.349	17.66	0.3214	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			16.02670		15.72220			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			16.05280		15.74730			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.11250		15.80520			0.0000	8,958,550.00	556	139,585

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 Future			16.14980		15.84150			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.20760		15.89780			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.24490		15.93370			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.39760		14.26880			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.41120		16.09480			0.0000	10,142,121.60	618	30,025
€ / R	On	14/08/2019	Foreign Exchange Future			16.62290		16.30150			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.73890		16.41340			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			17.05020		16.71760			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			17.27140		16.93140			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.39990		17.05730			0.0000	0.00	0	0
Total € / R Future												19,100,671.60	1,174	209,174
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			179.05700	64.741	18.67	0.2719	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			101.25700	291.441	18.67	0.7281	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			204.29290	91.955	16.31	0.2835	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			181.59290	374.755	16.31	0.7165	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			177.64390	91.184	14.67	0.2218	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			487.21760	306.638	15.64	0.5001	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,846.00920	3,538.936	24.92	0.9960	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.20920	1.436	24.92	0.0040	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			396.12810	238.680	15.37	0.4299	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			201.32810	351.180	15.37	0.5701	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			382.84390	603.684	14.67	0.7782	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,544.65010	1,262.209	19.17	0.8953	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			159.73350	284.950	15.67	0.4946	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			494.53350	312.450	15.67	0.5054	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			157.09110	280.814	15.70	0.4893	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			501.89110	318.314	15.70	0.5107	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			162.41760	289.138	15.64	0.4999	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			19.85010	44.709	19.17	0.1047	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			644.56880	448.606	16.06	0.5646	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			166.06880	278.405	16.06	0.4354	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			630.57170	447.710	15.63	0.5154	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			248.37170	375.310	15.63	0.4846	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			748.64450	557.896	16.19	0.5456	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			262.34450	382.796	16.19	0.4544	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			0.00000	30.783	15.52	0.0497	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			0.00000	2,178.384	15.52	0.9503	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			324.51200	444.114	16.93	0.4092	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,089.71200	892.914	16.93	0.5908	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			322.16940	441.092	16.94	0.4070	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,097.36940	899.892	16.94	0.5930	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			319.84800	438.088	16.96	0.4048	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,105.04800	906.888	16.96	0.5952	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			552.64430	435.074	15.08	0.3464	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			824.14430	1,027.974	15.08	0.6536	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	14/08/2019	Foreign Exchange Option	19.65	Put			3,460.99420	3,180.104	20.27	0.8645	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			112.49420	153.004	20.27	0.1355	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			728.10970	917.524	15.38	0.6061	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			666.60970	534.623	15.38	0.3939	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			465.41270	601.889	16.52	0.4445	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,173.91270	988.989	16.52	0.5555	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			255.48780	333.929	18.58	0.2515	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			381.50800	487.865	17.39	0.3495	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,748.10800	1,528.965	17.39	0.6505	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			379.65940	485.572	17.40	0.3481	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,756.25940	1,536.672	17.40	0.6519	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			383.36730	490.166	17.37	0.3509	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,739.96730	1,521.266	17.37	0.6491	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,442.08780	2,195.030	18.58	0.7485	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,185.13160	1,403.496	14.64	0.6822	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			617.53160	503.296	14.64	0.3178	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,138.35440	3,846.042	20.41	0.8241	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,837.73120	1,628.464	17.02	0.6088	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,038.07840	3,353.234	13.81	0.9631	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			50.47840	33.034	13.81	0.0369	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			235.95440	276.242	20.41	0.1759	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			543.18310	666.112	17.03	0.3899	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,845.58310	1,635.912	17.03	0.6101	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			541.04520	663.571	17.05	0.3887	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,853.44520	1,643.371	17.05	0.6113	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			545.33120	668.664	17.02	0.3912	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			0.00000	961.178	15.56	0.4391	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			0.00000	1,162.578	15.56	0.5609	34,877,346.00	30,000	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			867.27920	729.001	15.02	0.3745	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,148.67920	1,350.401	15.02	0.6255	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			1,020.53180	869.187	15.35	0.4149	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,041.93180	1,230.587	15.35	0.5851	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			0.00000	920.415	15.47	0.4286	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			0.00000	1,191.815	15.47	0.5714	35,754,462.00	30,000	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			681.15000	813.561	17.08	0.4050	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,073.85000	1,863.661	17.08	0.5950	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			678.92900	810.975	17.09	0.4039	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,081.62900	1,871.075	17.09	0.5961	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			676.71710	808.405	17.10	0.4029	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,089.41710	1,878.505	17.10	0.5971	0.00	0	0
Total € / R Option												70,631,808.00	60,000	235,500
Total € / R												89,732,479.60	61,174	444,674
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.10810		9.92840			0.0000	0.00	0	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.23070		10.04660			0.0000	0.00	0	15,741

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.36520		10.17660			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.49530		10.30250			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.64000		10.44140			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,385
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			36.54110	79.620	14.72	0.2936	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			468.14110	331.520	14.72	0.7064	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			35.32430	77.318	14.76	0.2866	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			476.92430	339.218	14.76	0.7134	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			37.79880	81.987	14.68	0.3007	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			459.39880	323.887	14.68	0.6993	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			69.78560	108.285	15.50	0.2173	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,033.18560	887.585	15.50	0.7827	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			68.78370	106.815	15.53	0.2147	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,042.18370	896.115	15.53	0.7853	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			70.80480	109.777	15.48	0.2199	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,024.20480	879.077	15.48	0.7801	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			209.20620	280.698	13.87	0.3858	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			782.60620	665.498	13.87	0.6142	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			206.99820	277.854	13.89	0.3827	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			790.39820	672.654	13.89	0.6173	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			204.81520	275.037	13.91	0.3796	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			798.21520	679.837	13.91	0.6204	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			276.91010	352.213	13.67	0.4043	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			874.41010	756.913	13.67	0.5957	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			274.57440	349.292	13.68	0.4016	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			882.07440	763.992	13.68	0.5984	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			279.26790	355.159	13.65	0.4070	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			866.76790	749.859	13.65	0.5930	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			952.02440	828.821	13.84	0.6218	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			254.52440	324.121	13.84	0.3782	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			964.44720	846.469	13.77	0.5761	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			353.34480	433.448	13.79	0.4216	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			971.94480	853.448	13.79	0.5784	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			350.86210	430.446	13.80	0.4193	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			979.46210	860.446	13.80	0.5807	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			355.84720	436.468	13.77	0.4239	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.68200		10.55520			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.82110		10.68960			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.97080		10.83440			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.11140		10.97160			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.26680		11.12150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			107.67930	163.356	14.74	0.4678	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			282.47930	211.356	14.74	0.5322	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			104.76650	159.429	14.78	0.4594	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			289.56650	217.428	14.78	0.5406	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			110.66470	167.368	14.70	0.4761	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			275.46470	205.368	14.70	0.5239	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			295.46340	368.150	14.46	0.5259	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			405.86340	347.050	14.46	0.4741	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			291.75560	363.857	14.49	0.5215	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			412.15560	352.757	14.49	0.4785	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			299.21490	372.730	14.45	0.5304	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			399.61490	341.630	14.45	0.4696	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			270.45340	326.946	14.92	0.3932	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			826.05340	746.146	14.92	0.6068	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			267.96340	324.082	14.94	0.3904	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			833.56340	753.282	14.94	0.6096	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			272.96430	329.838	14.90	0.3960	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			818.56430	739.038	14.90	0.6040	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			353.76000	415.207	14.75	0.4148	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			922.16000	843.807	14.75	0.5852	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			351.18690	412.242	14.76	0.4125	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			929.58690	850.841	14.76	0.5875	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			356.35780	418.195	14.73	0.4172	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			914.75780	836.795	14.73	0.5828	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			448.24990	514.926	14.83	0.4358	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,016.74990	938.126	14.83	0.5642	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			445.44960	511.850	14.84	0.4338	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,023.94960	945.050	14.84	0.5662	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			451.07360	518.021	14.81	0.4379	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,009.57360	931.221	14.81	0.5621	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			14.93000		1.32000			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			14.18370		13.90760			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.46000		14.17500			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.76420		14.47020			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.05290		14.75220			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.37790		15.06650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			90.19720	168.922	17.13	0.3562	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			652.59720	455.222	17.13	0.6438	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			88.56720	166.150	17.17	0.3515	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			660.96720	462.450	17.17	0.6485	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			91.85890	171.737	17.09	0.3610	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			644.25890	448.037	17.09	0.6390	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			325.83330	445.596	17.09	0.4444	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			880.83330	715.596	17.09	0.5556	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			323.15010	442.171	17.11	0.4418	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			888.15010	722.171	17.11	0.5582	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			328.53890	449.047	17.08	0.4471	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			873.53890	709.047	17.08	0.5529	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			355.62100	449.854	17.91	0.3538	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,575.42100	1,375.654	17.91	0.6462	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			353.72230	447.503	17.93	0.3523	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,583.52230	1,383.303	17.93	0.6477	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			357.53180	452.219	17.89	0.3554	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,567.33180	1,368.019	17.89	0.6446	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			511.76910	616.807	17.84	0.3914	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,709.56910	1,513.907	17.84	0.6086	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			509.61500	614.253	17.85	0.3901	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,717.41500	1,521.353	17.85	0.6099	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			507.46690	611.711	17.87	0.3887	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,725.26690	1,528.811	17.87	0.6113	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			585.61240	686.800	18.25	0.3757	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,149.11240	1,938.900	18.25	0.6243	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			583.58700	684.509	18.26	0.3747	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,157.08700	1,946.610	18.26	0.6253	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			587.64650	689.095	18.24	0.3768	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,141.14650	1,931.195	18.24	0.6232	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			2.09880		2.06110			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12250		2.08350			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			270.86470	472.670	15.04	0.5888	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			459.86470	284.670	15.04	0.4112	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			236.94730	418.721	15.08	0.5463	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			525.94730	330.721	15.08	0.4537	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			206.83340	369.061	15.12	0.5038	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			595.83340	381.061	15.12	0.4962	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,288.47880	1,613.206	14.38	0.8117	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			253.47880	188.206	14.38	0.1883	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,215.41090	1,533.854	14.34	0.7953	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			280.41090	208.854	14.34	0.2047	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,363.54280	1,694.189	14.42	0.8272	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			228.54280	169.189	14.42	0.1728	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			2.16000		2.11860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20110		2.15830			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24620		2.20180			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28920		2.24300			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33710		2.28960			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			1,469.87340	1,110.760	16.94	0.8099	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			71.44340	142.195	16.49	0.2357	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,285.44340	942.195	16.49	0.7643	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			63.13410	124.949	16.69	0.2114	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,377.13410	1,024.949	16.69	0.7886	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			55.87340	110.760	16.94	0.1901	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			609.43360	452.230	14.44	0.3514	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			743.39630	1,005.819	14.51	0.6270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			660.39630	494.819	14.51	0.3730	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			699.65340	950.699	14.58	0.6054	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			716.65340	539.699	14.58	0.3946	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			792.43360	1,063.230	14.44	0.6486	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			400.53550	525.198	15.97	0.3154	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,382.53550	2,063.198	15.97	0.6846	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			435.94430	569.856	15.77	0.3377	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,217.94430	1,907.856	15.77	0.6623	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			417.82940	547.030	15.87	0.3264	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,299.82940	1,985.030	15.87	0.6736	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			407.64820	524.031	16.52	0.2687	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,377.64820	3,032.031	16.52	0.7313	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			393.64580	506.659	16.58	0.2612	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,463.64580	3,114.659	16.58	0.7388	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			422.19830	542.039	16.45	0.2765	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,292.19830	2,950.039	16.45	0.7235	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			567.43420	700.413	16.62	0.2984	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,671.43420	3,329.413	16.62	0.7016	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			551.73370	681.630	16.68	0.2916	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,755.73370	3,410.630	16.68	0.7084	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			536.53340	663.411	16.74	0.2850	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,840.53340	3,492.411	16.74	0.7150	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			1.81440		1.77970			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83880		1.80310			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			302.35250	491.438	16.74	0.6172	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			405.35250	247.438	16.74	0.3828	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			262.90870	435.978	16.84	0.5733	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			465.90870	291.978	16.84	0.4267	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			346.20770	551.396	16.63	0.6603	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			349.20770	207.396	16.63	0.3397	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			894.01730	1,135.555	16.26	0.6972	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			463.01730	347.555	16.26	0.3028	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			840.97490	1,075.130	16.39	0.6746	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			509.97490	387.130	16.39	0.3254	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			949.61890	1,198.502	16.13	0.7195	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			418.61890	310.502	16.13	0.2805	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14120		0.13860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14020		0.13840			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13990		0.13780			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14030		0.13750			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13990		0.13710			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			1.64480		1.61730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66860		1.64030			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			9.73340		9.52500			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.85600		9.64230			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.98860		9.76950			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.11400		9.89120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.25030		10.02340			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			143.37880	278.041	13.68	0.7059	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			148.37880	74.641	13.68	0.2941	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			139.05620	271.407	13.71	0.6967	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			154.05620	78.007	13.71	0.3033	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			147.81000	284.773	13.66	0.7151	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			142.81000	71.373	13.66	0.2849	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			188.30020	290.467	14.22	0.4846	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			466.00020	354.467	14.22	0.5154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			185.42790	286.546	14.24	0.4798	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			473.12790	360.546	14.24	0.5202	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			191.21300	294.434	14.19	0.4894	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			458.91300	348.434	14.19	0.5106	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			354.53320	484.655	13.59	0.5739	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			435.03320	346.055	13.59	0.4261	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			350.66940	479.734	13.60	0.5700	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			441.16940	351.134	13.60	0.4300	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			358.43370	489.613	13.58	0.5778	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			428.93370	341.013	13.58	0.4222	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			316.03730	418.419	14.23	0.4548	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			774.83730	654.419	14.23	0.5452	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			313.25640	415.005	14.25	0.4520	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			782.05640	661.005	14.25	0.5480	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			318.84350	421.861	14.22	0.4577	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			767.64350	647.861	14.22	0.5423	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			394.61740	499.863	14.51	0.4616	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			891.21740	769.563	14.51	0.5384	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			391.84810	496.466	14.52	0.4592	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			898.44810	776.166	14.52	0.5408	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			397.40400	503.278	14.49	0.4640	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			884.00400	762.978	14.49	0.5360	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			1.33360		1.31910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34070		1.32610			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			209.00000	64.000		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			309.00000	164.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			109.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			61.00000	207.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	107.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			39.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			161.00000	307.000		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			1.28140		1.29250			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28710		1.29830			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29300		1.30430			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29850		1.30980			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30440		1.31590			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			1.13300		1.13290			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14150		1.14150			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15070		1.15080			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15930		1.15940			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16880		1.16910			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.48330		10.28660			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.61830		10.41600			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			146.95120	258.940	14.49	0.6339	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			200.35120	115.640	14.49	0.3661	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			143.09410	253.117	14.52	0.6252	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			206.49410	119.817	14.52	0.3748	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			150.89700	264.853	14.46	0.6426	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			194.29700	111.554	14.46	0.3574	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			150.57630	105.806	13.69	0.2145	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			569.78950	729.089	13.67	0.7931	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			143.78950	100.789	13.67	0.2069	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			563.15770	721.577	13.68	0.7893	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			147.15770	103.277	13.68	0.2107	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			556.57630	714.106	13.69	0.7855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.63690		2.60290			0.0000	31,642,800.00	12,000	18,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.54460		2.51000			0.0000	0.00	0	0
Total TRY / R Future												31,642,800.00	12,000	18,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			13.47380	22.099	17.97	0.2658	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			140.57380	115.199	17.97	0.7342	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			11.93130	19.875	18.03	0.2446	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			149.03130	122.975	18.03	0.7554	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			15.18360	24.528	17.91	0.2882	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			132.28360	107.628	17.91	0.7118	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.05690	1.781	25.26	0.0143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,021.05690	987.181	25.26	0.9857	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.99550	1.685	25.26	0.0136	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,030.99550	997.085	25.26	0.9864	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.12180	1.882	25.26	0.0151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,011.12180	977.282	25.26	0.9849	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												31,642,800.00	12,000	18,000
Total Futures												1 911 403 243.50	143,497	1,500,231
Total Options												287 751 488.61	854,600	5,927,985
Grand Total:												2,199,154,732.11	998,097	7,428,216