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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/02/2019 Foreign Exchange Future			14.12510		14.13310			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			14.13190		14.13990			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			14.13360		14.14170			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			14.13710		14.14510			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			14.14400		14.15190			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.14570		14.15360			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			14.15580		14.16390			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.16770		14.17600			0.0000	1,102,247,060.00	77,800	585,741
\$ / R On 22/03/2019 Foreign Exchange Future			14.17460		14.18300			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.18330		14.19170			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.18680		14.19520			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.19370		14.20210			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.19900		14.20740			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.21640		14.22480			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.23560		14.24390			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.24080		14.24910			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.24260		14.25090			0.0000	0.00	0	662
\$ / R On 09/05/2019 Foreign Exchange Future			14.25840		14.26650			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.26540		14.27350			0.0000	0.00	0	93
\$ / R On 31/05/2019 Foreign Exchange Future			14.29740		14.30530			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.30280		14.31060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			14.30460		14.31240			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.31530		14.32310			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.32250		14.33020			0.0000	42,451,890.00	2,964	106,148
\$ / R	On	20/06/2019	Foreign Exchange Future			14.33310		14.34090			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.34730		14.35520			0.0000	0.00	0	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.35260		14.36050			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.35610		14.36410			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.40610		14.41390			0.0000	0.00	0	430
\$ / R	On	01/08/2019	Foreign Exchange Future			14.40790		14.41570			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.42960		14.43690			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.46040		14.46730			0.0000	0.00	0	187
\$ / R	On	02/09/2019	Foreign Exchange Future			14.46580		14.47270			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.46950		14.47630			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.47130		14.47810			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.49130		14.49770			0.0000	391,265.10	27	18,093
\$ / R	On	30/09/2019	Foreign Exchange Future			14.51630		14.52270			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.51980		14.52630			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.57240		14.57900			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.62610		14.63190			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.63160		14.63730			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.63530		14.64090			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.65180		14.65710			0.0000	0.00	0	10,550
\$ / R	On	31/12/2019	Foreign Exchange Future			14.68480		14.68970			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.68840		14.69330			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.74150		14.74640			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.79970		14.80660			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.82680		14.83510			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.85970		14.86960			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.91190		14.92450			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.97830		14.99110			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.99810		15.01010			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.08890		15.09750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.19030		15.19830			0.0000	0.00	0	0
Total \$ / R Future												1,145,090,215.10	80,791	862,957
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Call			367.26520	349.503	24.79	0.8525	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Put			34.16520	24.403	24.79	0.1475	0.00	0	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			2.31980	1.537	29.79	0.0116	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			845.41980	836.637	29.79	0.9884	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			592.53520	581.701	27.32	0.9546	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			9.43520	6.601	27.32	0.0454	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			136.05860	129.980	20.41	0.4327	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			205.95860	191.880	20.41	0.5673	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			41.85000	38.731	19.90	0.1714	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			433.55000	422.331	19.90	0.8286	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			2.06530	1.008	23.34	0.0057	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,317.16530	1,308.108	23.34	0.9943	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,148.06740	1,138.866	21.96	0.9900	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		2.96740	1.766	21.96	0.0100	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		150.77900	135.970	19.96	0.4113	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		255.67900	248.870	19.96	0.5887	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,134.48430	1,139.961	24.80	0.9684	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		9.58430	7.061	24.80	0.0316	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		452.09040	447.912	21.25	0.7710	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		77.19040	65.012	21.25	0.2290	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		647.48370	646.309	22.36	0.8704	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		42.58370	33.409	22.36	0.1296	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		169.73920	154.699	19.72	0.4523	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		224.63920	217.598	19.72	0.5477	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,488.32240	1,495.339	26.46	0.9884	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		3.42240	2.438	26.46	0.0116	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		482.54410	472.080	18.72	0.8483	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		37.44410	34.980	18.72	0.1517	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		332.40340	325.197	19.14	0.6362	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		144.30340	129.197	19.14	0.3638	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		48.99420	41.329	16.40	0.1636	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		502.59420	487.029	16.40	0.8364	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		372.81260	365.805	19.30	0.6621	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		136.41260	121.505	19.30	0.3379	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		18.14340	13.430	15.59	0.0675	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		671.74340	659.130	15.59	0.9325	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		11.83890	8.505	15.90	0.0449	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		765.43890	754.204	15.90	0.9551	0.00	0	50,000
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		369.87680	351.631	16.94	0.6549	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		145.97680	135.831	16.94	0.3451	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,026.93790	1,026.612	21.36	0.9030	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		40.83790	32.412	21.36	0.0970	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,668.52900	1,659.900	19.09	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		2.52900	2.200	19.09	0.0087	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		431.98560	413.174	16.61	0.6692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		155.98560	145.474	16.61	0.3308	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,052.96160	1,052.126	20.94	0.8748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		58.96160	49.826	20.94	0.1252	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,905.35660	2,913.289	24.64	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		1.35660	0.989	24.64	0.0034	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		189.52420	172.808	18.27	0.3628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		453.52420	445.108	18.27	0.6372	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,186.88870	1,177.187	17.33	0.9653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		10.88870	9.487	17.33	0.0347	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,284.08530	1,274.819	17.71	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		8.08530	7.119	17.71	0.0265	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		373.54240	354.140	16.82	0.6098	0.00	0	100

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	14.00	Put			197.54240	186.440	16.82	0.3902	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			242.80370	224.876	17.65	0.4455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			346.80370	337.176	17.65	0.5545	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			164.60510	148.734	18.62	0.3214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			518.60510	511.034	18.62	0.6786	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,320.76130	1,322.430	21.89	0.9206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			36.76130	30.130	21.89	0.0794	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,915.35440	2,923.289	24.71	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.35440	0.989	24.71	0.0034	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			104.21930	91.415	19.74	0.2131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			748.21930	743.715	19.74	0.7869	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,730.16950	1,734.990	22.71	0.9634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			16.16950	12.690	22.71	0.0366	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,325.29880	3,333.299	27.51	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.29880	0.999	27.51	0.0031	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			217.98490	200.531	17.92	0.4080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			391.98490	382.831	17.92	0.5920	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,510.01030	1,513.188	22.43	0.9431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			26.01030	20.888	22.43	0.0569	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,427.43000	2,434.834	23.60	0.9916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			3.43000	2.534	23.60	0.0084	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			157.02310	141.451	18.74	0.3084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			541.02310	533.751	18.74	0.6916	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,963.69460	1,969.740	23.01	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			9.69460	7.440	23.01	0.0226	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,264.58480	1,255.241	17.63	0.9721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			8.58480	7.541	17.63	0.0279	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			172.54050	156.378	18.51	0.3348	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			496.54050	488.678	18.51	0.6652	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,836.81360	1,842.251	22.85	0.9706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			12.81360	9.951	22.85	0.0294	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,071.46180	1,061.051	16.88	0.9522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			15.46180	13.351	16.88	0.0478	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,653.11060	1,657.417	22.61	0.9573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			19.11060	15.117	22.61	0.0427	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			846.44350	833.833	15.97	0.9114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			30.44350	26.133	15.97	0.0886	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			948.41040	936.952	16.38	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			22.41040	19.252	16.38	0.0670	13,476.47	700	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,209.60880	2,216.514	23.32	0.9866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			5.60880	4.214	23.32	0.0134	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			566.49920	549.629	16.17	0.7799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			90.49920	81.929	16.17	0.2201	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			102.59180	89.895	19.78	0.2100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			756.59180	752.195	19.78	0.7900	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			581.19900	564.565	16.13	0.7900	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			85.19900	76.865	16.13	0.2100	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			118.22840	104.559	19.43	0.2392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			682.22840	676.859	19.43	0.7608	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			100.98910	88.400	19.82	0.2070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			764.98910	760.700	19.82	0.7930	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			503.11120	485.260	16.37	0.7319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			117.11120	107.560	16.37	0.2681	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,845.37060	2,853.291	24.23	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.37060	0.991	24.23	0.0035	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,925.35230	2,933.289	24.78	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.35230	0.989	24.78	0.0034	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,055.32850	3,063.289	25.67	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.32850	0.989	25.67	0.0033	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			351.82590	332.272	16.91	0.5858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			215.82590	204.572	16.91	0.4142	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,825.29660	3,833.354	30.92	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.29660	1.054	30.92	0.0030	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,225.33200	4,233.424	33.64	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.33200	1.124	33.64	0.0029	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			64.00500	54.380	20.78	0.1353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,008.00500	1,006.680	20.78	0.8647	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			57.05930	48.116	21.01	0.1213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,071.05930	1,070.416	21.01	0.8787	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,795.47490	2,803.365	24.06	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.47490	1.065	24.06	0.0037	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,785.50930	2,793.390	24.05	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.50930	1.090	24.05	0.0038	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			62.96240	53.436	20.81	0.1332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,016.96240	1,015.736	20.81	0.8668	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			552.01940	534.919	16.22	0.7696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			96.01940	87.219	16.22	0.2304	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,407.58800	2,414.955	23.57	0.9912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			3.58800	2.655	23.57	0.0088	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			73.00100	62.558	20.51	0.1531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			937.00100	934.858	20.51	0.8469	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,125.31850	3,133.290	26.14	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.31850	0.990	26.14	0.0032	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			681.87590	666.870	15.85	0.8503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			55.87590	49.170	15.85	0.1497	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,138.61300	1,128.643	17.14	0.9603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			12.61300	10.943	17.14	0.0397	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,130.69180	2,137.360	23.22	0.9841	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			6.69180	5.060	23.22	0.0159	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,358.46650	1,360.433	22.02	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			34.46650	28.133	22.02	0.0745	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,042.85860	1,032.234	16.76	0.9483	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	13.15	Put			16.85860	14.534	16.76	0.0517	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			722.81710	708.457	15.74	0.8706	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			46.81710	40.757	15.74	0.1294	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			642.13360	626.487	15.96	0.8283	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			66.13360	58.787	15.96	0.1717	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			136.26490	121.629	19.09	0.2720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			610.26490	603.929	19.09	0.7280	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			66.14300	56.317	20.71	0.1396	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			990.14300	988.617	20.71	0.8604	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			874.02390	861.753	16.08	0.9178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			28.02390	24.053	16.08	0.0822	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,377.37600	1,379.487	22.09	0.9278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			33.37600	27.187	22.09	0.0722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,672.33170	1,676.772	22.64	0.9589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			18.33170	14.472	22.64	0.0411	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			893.25810	890.587	20.35	0.8347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			79.25810	68.287	20.35	0.1653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			274.27790	255.940	17.34	0.4907	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			298.27790	288.240	17.34	0.5093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,817.37040	1,822.704	22.83	0.9694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			13.37040	10.403	22.83	0.0306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			186.58660	169.961	18.31	0.3581	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			460.58660	452.261	18.31	0.6419	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			105.87430	92.962	19.71	0.2162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			739.87430	735.262	19.71	0.7838	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			901.96520	899.401	20.38	0.8372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			77.96520	67.101	20.38	0.1628	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			809.96690	796.873	15.82	0.9021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			33.96690	29.173	15.82	0.0979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			195.53090	178.640	18.20	0.3726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			439.53090	430.940	18.20	0.6274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,381.97610	1,373.032	18.09	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			5.97610	5.332	18.09	0.0201	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,098.32180	1,097.961	21.10	0.8842	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			54.32180	45.661	21.10	0.1158	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			463.43320	445.022	16.50	0.6982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			137.43320	127.322	16.50	0.3018	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			29.36450	23.726	22.35	0.0637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,453.36450	1,456.025	22.35	0.9363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,264.50900	1,265.709	21.70	0.9128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			40.50900	33.409	21.70	0.0872	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			731.55610	726.836	19.67	0.7806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			107.55610	94.535	19.67	0.2194	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			328.20550	318.406	17.54	0.5378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			254.20550	236.106	17.54	0.4622	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			626.58710	610.688	16.00	0.8191	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	13.62	Put		70.58710	62.988	16.00	0.1809	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		467.69390	459.457	18.35	0.6467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		183.69390	167.157	18.35	0.3533	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		483.00970	464.868	16.43	0.7152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		127.00970	117.169	16.43	0.2848	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		1.31470	0.991	26.35	0.0032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,155.31470	3,163.291	26.35	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,474.12710	5,482.387	33.65	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.12710	0.087	33.65	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		176.01970	165.176	16.72	0.3603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		402.01970	382.876	16.72	0.6397	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,012.69920	2,018.946	23.08	0.9796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		8.69920	6.646	23.08	0.0204	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,125.71960	1,125.635	21.20	0.8896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		51.71960	43.335	21.20	0.1104	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		46.13490	38.370	21.43	0.0990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,190.13490	1,190.670	21.43	0.9010	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		45.38880	37.710	21.47	0.0974	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,199.38880	1,200.010	21.47	0.9026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		46.89300	39.042	21.40	0.1005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,180.89300	1,181.342	21.40	0.8995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		346.54560	326.960	16.93	0.5798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		220.54560	209.260	16.93	0.4202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,376.29370	2,367.928	21.50	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.29370	0.228	21.50	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,116.65200	2,108.229	20.62	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.65200	0.529	20.62	0.0022	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		38.89320	33.464	15.63	0.1108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		764.89320	751.164	15.63	0.8892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,676.11570	2,667.785	22.51	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.11570	0.085	22.51	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,846.01620	3,837.715	29.75	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.01620	0.015	29.75	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,436.24400	2,427.887	21.70	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.24400	0.187	21.70	0.0008	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		482.03300	473.982	18.43	0.6560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		178.03300	161.682	18.43	0.3440	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,421.28900	1,412.448	18.24	0.9820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		5.28900	4.748	18.24	0.0180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		530.71870	513.285	16.28	0.7537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		104.71870	95.585	16.28	0.2463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		867.26790	864.273	20.25	0.8269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		83.26790	71.973	20.25	0.1731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,080.13180	1,079.583	21.04	0.8806	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		56.13180	47.283	21.04	0.1194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		756.38340	742.537	15.65	0.8856	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	13.46	Put			40.38340	34.837	15.65	0.1144	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,311.35970	1,312.953	21.86	0.9194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			37.35970	30.653	21.86	0.0806	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			359.46230	349.960	17.73	0.5654	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			235.46230	217.660	17.73	0.4346	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,396.32180	1,398.574	22.16	0.9300	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			32.32180	26.274	22.16	0.0700	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,708.24510	1,699.642	19.23	0.9923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			2.24510	1.942	19.23	0.0077	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			457.02610	438.529	16.52	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			141.02610	130.829	16.52	0.3076	0.00	0	721
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			312.73400	303.699	17.36	0.5036	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			295.73400	278.299	17.36	0.4964	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			133.12380	124.199	16.43	0.2826	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			516.12380	498.799	16.43	0.7174	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			1.80930	1.477	18.68	0.0054	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,983.50930	1,974.777	18.68	0.9946	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			416.96220	400.259	16.75	0.6067	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			225.26220	216.959	16.75	0.3933	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			212.50740	197.483	18.23	0.3627	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			520.80740	514.183	18.23	0.6373	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			486.36640	470.085	16.49	0.6693	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			174.66640	166.785	16.49	0.3307	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,632.07380	1,634.839	21.89	0.9279	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			37.27380	31.639	21.89	0.0721	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			457.95070	450.927	17.90	0.5893	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			253.15070	237.727	17.90	0.4107	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,298.39270	1,299.302	21.20	0.8805	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			63.59270	56.102	21.20	0.1195	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			328.31790	311.887	17.21	0.5046	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			333.11790	325.087	17.21	0.4954	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			307.81800	291.587	17.38	0.4801	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			362.61800	354.787	17.38	0.5199	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			805.06730	791.857	15.73	0.8561	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			59.86730	55.057	15.73	0.1439	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			177.12890	169.224	16.48	0.3278	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			502.32890	486.024	16.48	0.6722	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			15.23220	14.861	16.20	0.0469	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,210.43220	1,201.661	16.20	0.9531	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			652.03800	646.991	18.83	0.6962	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			177.23800	163.791	18.83	0.3038	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			19.73210	19.259	15.79	0.0574	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,171.83210	1,162.959	15.79	0.9426	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			442.60050	436.163	17.59	0.5549	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			300.00050	285.163	17.59	0.4451	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			154.33670	147.599	16.19	0.2825	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			601.73670	586.598	16.19	0.7175	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			325.64120	319.425	16.73	0.4414	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			440.44120	425.825	16.73	0.5586	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			993.56250	992.209	19.52	0.7308	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			197.46250	187.809	19.52	0.2692	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			364.53720	360.573	17.07	0.4361	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			503.63720	491.373	17.07	0.5639	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,482.78270	1,483.860	20.95	0.8279	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			123.68270	116.460	20.95	0.1721	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,797.77550	1,799.784	21.68	0.8734	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			88.67550	82.384	21.68	0.1266	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			843.79180	841.842	19.00	0.6731	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			254.69180	244.442	19.00	0.3269	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			444.68380	432.714	17.41	0.5126	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			443.78380	440.114	17.41	0.4874	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,290.66950	1,280.772	15.39	0.9160	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			39.76950	38.172	15.39	0.0840	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			125.96950	123.005	15.94	0.2098	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			886.86950	875.606	15.94	0.7902	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			466.78380	454.765	17.31	0.5309	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			415.88380	412.165	17.31	0.4691	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			31.78400	30.403	15.30	0.0697	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,362.68400	1,353.003	15.30	0.9303	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			217.70070	215.492	16.56	0.2962	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			764.20070	753.892	16.56	0.7038	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			438.75370	436.169	17.49	0.4637	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			505.25370	494.569	17.49	0.5363	989,137.20	2,000	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			273.26510	270.867	16.83	0.3449	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			679.76510	669.267	16.83	0.6551	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			364.24530	362.153	17.22	0.4074	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			597.74530	587.553	17.22	0.5926	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			560.56340	551.175	17.52	0.5327	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			505.26340	503.775	17.52	0.4673	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,660.87280	1,661.435	20.99	0.7994	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			176.17280	168.835	20.99	0.2006	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			582.82990	573.461	17.42	0.5479	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			477.52990	476.061	17.42	0.4521	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,375.15940	1,367.193	15.63	0.8834	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			69.85940	69.793	15.63	0.1166	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,018.06030	1,017.252	19.24	0.6654	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			313.36030	304.652	19.24	0.3346	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,979.14440	1,980.582	21.66	0.8430	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			134.44440	127.982	21.66	0.1570	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			93.29930	93.081	15.78	0.1460	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,258.59930	1,250.481	15.78	0.8540	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			19.23350	18.477	17.22	0.0343	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	03/06/2019	Foreign Exchange Option	12.14	Call			2,189.83350	2,181.277	17.22	0.9657	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			667.65460	666.156	18.00	0.5392	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			470.05460	460.756	18.00	0.4608	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			309.29980	308.265	16.57	0.3366	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			802.39980	793.565	16.57	0.6634	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			679.13280	670.081	17.00	0.5941	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			416.03280	414.781	17.00	0.4059	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			635.52740	626.412	17.17	0.5674	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			462.42740	461.112	17.17	0.4326	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			590.00500	580.838	17.36	0.5381	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			516.90500	515.538	17.36	0.4619	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,077.07000	2,069.184	16.69	0.9537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			26.87000	26.684	16.69	0.0463	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			725.16760	724.158	18.05	0.5494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			475.36760	466.658	18.05	0.4506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,633.13880	1,625.483	15.71	0.9126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			592.58790	591.520	17.59	0.4935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			548.83270	540.064	17.62	0.5037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			598.63270	597.564	17.62	0.4963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			556.77090	548.002	17.57	0.5092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			586.57090	585.502	17.57	0.4908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			140.33580	140.128	15.82	0.1908	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,502.14990	1,502.213	20.27	0.7551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			232.34990	224.713	20.27	0.2449	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,021.98160	1,021.285	18.97	0.6476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			352.18160	343.785	18.97	0.3524	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			552.78790	544.020	17.59	0.5065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,024.46550	1,016.256	16.03	0.7579	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			581.73380	572.490	17.44	0.5260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			551.53380	549.990	17.44	0.4740	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,726.13960	1,718.411	15.92	0.9234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			45.93960	45.911	15.92	0.0766	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,170.53580	1,162.628	15.82	0.8092	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			955.94980	947.578	16.14	0.7305	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			580.58200	579.512	17.55	0.4880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			560.78200	552.012	17.55	0.5120	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,208.85930	1,201.021	15.77	0.8212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			128.65930	128.521	15.77	0.1788	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			194.26550	193.756	16.03	0.2421	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			523.19940	521.698	17.35	0.4599	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			346.12510	345.019	16.70	0.3575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			776.32510	767.519	16.70	0.6425	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			625.80100	616.644	17.26	0.5545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			495.60100	494.144	17.26	0.4455	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			225.74980	225.078	16.14	0.2695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			190.25660	183.136	20.84	0.2046	0.00	0	6,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,925.11650	1,926.125	21.20	0.8197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			165.31650	158.625	21.20	0.1803	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,418.46110	1,418.377	20.05	0.7397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			248.66110	240.877	20.05	0.2603	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			603.39940	594.198	17.35	0.5401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			427.37150	426.050	17.01	0.4077	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,535.97580	1,536.094	20.36	0.7610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			226.17580	218.594	20.36	0.2390	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			452.07000	443.396	18.20	0.4329	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			771.87000	770.896	18.20	0.5671	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,750.05660	1,750.636	20.84	0.7954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			281.41050	273.386	19.66	0.2905	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			723.00350	714.066	16.88	0.6129	1,428,132.00	2,000	11,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			392.80350	391.566	16.88	0.3871	0.00	0	287,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			458.60470	449.919	18.16	0.4379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			758.40470	757.419	18.16	0.5621	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			687.57150	678.550	17.01	0.5923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			55.59270	51.824	25.01	0.0624	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,097.97220	1,097.381	19.18	0.6681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			328.17220	319.881	19.18	0.3319	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			623.08770	622.027	17.70	0.5072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			533.28770	524.527	17.70	0.4928	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,271.21050	1,270.886	19.66	0.7095	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			176.06200	169.180	21.04	0.1909	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,410.51260	1,402.951	15.51	0.8754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			80.31260	80.451	15.51	0.1246	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			787.37780	778.600	16.66	0.6484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			337.17780	336.100	16.66	0.3516	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,685.39270	3,689.324	25.01	0.9376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			229.23890	221.629	20.31	0.2419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			383.20870	382.000	16.85	0.3812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			733.40870	724.500	16.85	0.6188	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,776.06360	1,776.709	20.90	0.7992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			186.26360	179.209	20.90	0.2008	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,845.86200	1,846.680	21.04	0.8091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			315.37790	314.372	16.57	0.3367	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,460.14680	1,460.134	20.16	0.7475	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			240.34680	232.634	20.16	0.2525	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,216.60770	1,208.784	15.76	0.8236	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			126.40770	126.284	15.76	0.1764	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,519.03890	1,519.129	20.31	0.7581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			400.27120	391.708	18.57	0.3921	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,427.32210	1,419.778	15.48	0.8792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			77.12210	77.278	15.48	0.1208	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			103.43210	103.442	15.64	0.1515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,303.63210	1,295.942	15.64	0.8485	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	13.83	Call		815.57790	806.872	16.57	0.6633	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		52.93880	52.983	15.71	0.0874	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,672.59870	1,672.984	20.68	0.7834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		202.79870	195.484	20.68	0.2166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,642.66190	3,634.843	20.27	0.9956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		2.46190	2.343	20.27	0.0044	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		890.07120	889.209	18.57	0.6079	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		824.82420	823.804	18.24	0.5792	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		445.72420	436.904	18.24	0.4208	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,963.85570	2,966.958	23.01	0.9054	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		84.75570	80.058	23.01	0.0946	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,128.62140	2,130.085	21.28	0.8291	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		163.82140	157.385	21.28	0.1709	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		644.19750	635.258	17.20	0.5468	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		538.99750	537.958	17.20	0.4532	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,812.33700	1,813.023	20.68	0.7886	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		346.08820	337.719	19.09	0.3327	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		207.53700	200.323	20.68	0.2114	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		666.67040	657.756	17.11	0.5605	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		511.47040	510.456	17.11	0.4395	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		90.38140	90.652	15.39	0.1315	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,445.58140	1,437.952	15.39	0.8685	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,160.88820	1,160.419	19.09	0.6673	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		129.40730	129.584	15.55	0.1718	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,299.90730	1,292.184	15.55	0.8282	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,235.10900	2,236.743	21.36	0.8360	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		159.20900	152.843	21.36	0.1640	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,112.79690	1,104.554	15.83	0.7659	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		198.69690	198.454	15.83	0.2341	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,283.02420	2,284.262	20.95	0.8157	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		196.92420	190.362	20.95	0.1843	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		735.98350	727.466	16.93	0.5607	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		572.08350	571.366	16.93	0.4393	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,968.57870	1,969.224	20.41	0.7779	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		383.39640	375.303	18.98	0.3329	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		242.47870	235.324	20.41	0.2221	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		758.70200	750.221	16.84	0.5731	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		544.80200	544.121	16.84	0.4269	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		113.47250	114.057	15.23	0.1446	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,527.37250	1,520.157	15.23	0.8554	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,309.49640	1,309.203	18.98	0.6671	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		167.38030	167.805	15.48	0.1931	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,343.08030	1,335.705	15.48	0.8069	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		716.29060	715.320	17.24	0.4877	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		673.19060	664.920	17.24	0.5123	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,149.18100	2,149.425	20.52	0.7897	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			236.08100	229.025	20.52	0.2103	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,454.83980	2,455.019	20.85	0.8089	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			222.13980	215.419	20.85	0.1911	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			816.41980	808.176	16.77	0.5719	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			599.11980	597.776	16.77	0.4281	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,131.71730	2,131.453	20.33	0.7730	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			269.01730	261.853	20.33	0.2270	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			839.29380	831.114	16.68	0.5833	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			571.99380	570.714	16.68	0.4167	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			133.67650	133.985	15.15	0.1535	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,600.97650	1,594.385	15.15	0.8465	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,462.79300	1,461.661	19.02	0.6708	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			410.09300	402.061	19.02	0.3292	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			205.12600	204.808	15.41	0.2097	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,387.82600	1,380.608	15.41	0.7903	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			852.95140	851.414	17.46	0.5170	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			659.25140	650.914	17.46	0.4830	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,618.56050	4,620.427	24.82	0.9183	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			96.66050	91.727	24.82	0.0817	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,748.44220	1,746.943	19.48	0.7058	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			376.14220	368.243	19.48	0.2942	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,925.96260	2,925.922	21.39	0.8379	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			193.66260	187.222	21.39	0.1621	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,753.81540	3,747.326	17.16	0.9909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			6.11540	6.026	17.16	0.0091	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,067.79700	2,061.146	15.01	0.9124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			70.09700	69.846	15.01	0.0876	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			671.39720	662.813	17.48	0.4793	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			893.69720	891.513	17.48	0.5207	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,491.48620	1,489.701	18.91	0.6627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			439.18620	431.001	18.91	0.3373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			996.88550	988.982	16.21	0.6404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			469.18550	467.682	16.21	0.3596	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,583.10860	3,583.533	22.74	0.8746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			150.80860	144.833	22.74	0.1254	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			878.58670	870.349	16.61	0.5865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			590.88670	589.049	16.61	0.4135	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,506.87080	3,507.253	22.57	0.8712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			154.57080	148.553	22.57	0.1288	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			824.65880	816.269	16.82	0.5602	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			656.95880	654.969	16.82	0.4398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,101.57540	4,102.249	23.87	0.8942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			129.27540	123.549	23.87	0.1058	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			437.03110	428.856	18.93	0.3359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,499.33110	1,497.556	18.93	0.6641	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			935.95770	927.883	16.41	0.6133	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		528.25770	526.583	16.41	0.3867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		477.81670	469.498	18.61	0.3628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,360.11670	1,358.198	18.61	0.6372	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,307.57490	3,307.853	22.13	0.8616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		165.27490	159.153	22.13	0.1384	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,028.71940	1,020.904	16.11	0.6540	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		441.01940	439.604	16.11	0.3460	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,911.05180	4,912.824	24.68	0.9255	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		88.75180	84.124	24.68	0.0745	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,256.29300	4,257.034	24.21	0.8990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		123.99300	118.334	24.21	0.1010	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		981.31350	973.364	16.26	0.6336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		483.61350	482.064	16.26	0.3664	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		911.62460	903.481	16.50	0.6021	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		553.92460	552.181	16.50	0.3979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,295.03910	4,295.798	24.30	0.9002	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		122.73910	117.098	24.30	0.0998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		314.33330	313.398	15.69	0.2767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,212.03330	1,204.698	15.69	0.7233	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,928.07490	3,928.667	23.50	0.8882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		135.77490	129.967	23.50	0.1118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,452.51950	1,445.710	15.35	0.7960	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		204.81950	204.410	15.35	0.2040	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		696.56790	687.979	17.36	0.4933	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		848.86790	846.679	17.36	0.5067	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,148.85310	1,141.355	15.79	0.7015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		351.15310	350.055	15.79	0.2985	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,526.62000	1,519.947	15.25	0.8153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		178.92000	178.647	15.25	0.1847	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,908.83510	3,909.419	23.45	0.8875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		136.53510	130.719	23.45	0.1125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		332.43280	331.417	15.74	0.2875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,180.13280	1,172.717	15.74	0.7125	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		756.17830	754.001	17.10	0.4760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		753.87830	745.301	17.10	0.5240	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,103.37970	1,101.262	18.00	0.5789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		571.07970	562.562	18.00	0.4211	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,460.23430	1,458.414	18.84	0.6569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		447.93430	439.713	18.84	0.3431	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,106.63560	1,099.024	15.87	0.6859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		378.93560	377.724	15.87	0.3141	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,318.26520	1,311.181	15.53	0.7574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		260.56520	259.881	15.53	0.2426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		424.36670	416.240	19.04	0.3273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,546.66670	1,544.940	19.04	0.6727	0.00	0	21
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		921.28670	913.168	16.46	0.6065	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			543.58670	541.868	16.46	0.3935	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,311.43980	1,304.343	15.54	0.7553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			263.73980	263.043	15.54	0.2447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,304.64240	1,297.525	15.55	0.7532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			266.94240	266.225	15.55	0.2468	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			896.10460	887.569	16.63	0.5821	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			623.40460	621.269	16.63	0.4179	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			153.88410	153.471	15.10	0.1606	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,676.58410	1,669.771	15.10	0.8394	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,598.13740	1,596.164	19.03	0.6710	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			440.83740	432.463	19.03	0.3290	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			298.15880	290.682	20.25	0.2333	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,275.45880	2,274.382	20.25	0.7667	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			919.12530	910.655	16.54	0.5928	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			596.42530	594.355	16.54	0.4072	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,615.89350	2,615.290	20.78	0.8020	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			248.59350	241.590	20.78	0.1980	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			239.42170	238.627	15.41	0.2219	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,435.72170	1,428.427	15.41	0.7781	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,444.30700	2,442.701	20.28	0.7640	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			323.30700	315.101	20.28	0.2360	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			974.88940	965.818	16.54	0.5913	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			645.88940	643.418	16.54	0.4087	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			278.36380	276.917	15.43	0.2356	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,467.36380	1,459.317	15.43	0.7644	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,751.29230	1,743.770	15.05	0.8341	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			172.29230	171.370	15.05	0.1659	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			998.08170	989.037	16.46	0.6014	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			619.08170	616.637	16.46	0.3986	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,756.05570	1,753.636	19.14	0.6748	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			465.05570	456.036	19.14	0.3252	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,785.13800	2,783.959	20.79	0.7968	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			274.13800	266.359	20.79	0.2032	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,926.64250	2,924.271	20.79	0.7914	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			298.54250	290.371	20.79	0.2086	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,046.51810	1,037.256	16.47	0.5995	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			664.61810	661.156	16.47	0.4005	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,585.55140	2,582.815	20.30	0.7604	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			489.56460	480.353	19.21	0.3241	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			347.45140	338.915	20.30	0.2396	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,069.84690	1,060.658	16.39	0.6090	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			637.94690	634.558	16.39	0.3910	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			186.89520	185.361	14.98	0.1690	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,818.79520	1,811.461	14.98	0.8310	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,887.66460	1,884.253	19.21	0.6759	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			315.59920	313.265	15.45	0.2456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,512.89920	1,504.865	15.45	0.7544	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,017.89660	1,013.735	17.37	0.5050	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			818.79660	809.035	17.37	0.4950	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,398.45550	1,390.158	15.66	0.7143	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			401.35550	398.358	15.66	0.2857	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,565.38970	2,561.974	20.17	0.7505	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			372.48970	363.774	20.17	0.2495	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,468.89680	5,468.492	23.76	0.9102	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,707.14000	1,702.953	18.77	0.6406	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,024.75490	2,020.840	19.35	0.6869	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			481.85490	472.640	19.35	0.3131	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			562.00940	552.529	18.79	0.3582	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,714.90940	1,710.729	18.79	0.6418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			305.25990	297.018	20.83	0.2081	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,167.03520	1,158.098	16.15	0.6371	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			579.93520	576.298	16.15	0.3629	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			559.78980	550.321	18.80	0.3569	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,722.68980	1,718.521	18.80	0.6431	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			564.24000	554.753	18.77	0.3594	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			125.99680	120.292	23.76	0.0898	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,790.51070	2,787.329	13.22	0.9647	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			23.41070	25.529	13.22	0.0353	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,313.52300	1,305.015	15.79	0.6883	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			456.42300	453.215	15.79	0.3117	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,028.15990	3,025.218	20.83	0.7919	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,074.56930	3,071.272	20.78	0.7860	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			324.26930	316.072	20.78	0.2140	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,122.26230	1,112.985	16.38	0.6077	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			682.56230	678.185	16.38	0.3923	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,733.22340	2,729.508	20.30	0.7568	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			372.92340	364.308	20.30	0.2432	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,145.75620	1,136.559	16.30	0.6168	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			656.05620	651.759	16.30	0.3832	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			199.90900	197.793	14.85	0.1708	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,889.60900	1,882.593	14.85	0.8292	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,033.11760	2,028.577	19.26	0.6779	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			512.81760	503.377	19.26	0.3221	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			352.47010	349.246	15.49	0.2543	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,555.77010	1,547.646	15.49	0.7457	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			387.23050	383.468	15.53	0.2620	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,593.63050	1,584.968	15.53	0.7380	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			421.73800	418.873	15.59	0.2687	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,638.33800	1,628.573	15.59	0.7313	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,302.05880	3,300.446	20.80	0.7648	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			407.15880	397.246	20.80	0.2352	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			804.81290	793.708	18.20	0.4291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,579.71290	1,576.908	18.20	0.5709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			799.31470	788.214	18.22	0.4266	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,594.21470	1,591.414	18.22	0.5734	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,948.10650	2,939.675	11.73	0.9688	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			23.00650	22.875	11.73	0.0312	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,426.87040	1,416.265	16.00	0.6644	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			601.77040	599.465	16.00	0.3356	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			802.05500	790.955	18.21	0.4279	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,586.95500	1,584.155	18.21	0.5721	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			456.48290	455.938	15.70	0.2747	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,686.08290	1,675.638	15.70	0.7253	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			487.96320	489.286	15.77	0.2802	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,722.46320	1,711.185	15.77	0.7198	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			523.17950	525.555	15.85	0.2844	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,774.27950	1,763.855	15.85	0.7156	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,140.63720	1,131.160	17.70	0.5168	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,310.53720	1,313.060	17.70	0.4832	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,147.77070	1,138.283	17.68	0.5193	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,297.67070	1,300.183	17.68	0.4807	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,144.19400	1,134.719	17.69	0.5181	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,304.09400	1,306.619	17.69	0.4819	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,447.21910	1,449.774	17.92	0.4913	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,174.71910	1,168.674	17.92	0.5087	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,285.26570	1,281.231	17.89	0.5250	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,446.96570	1,450.931	17.89	0.4750	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,292.34970	1,288.332	17.87	0.5272	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,434.04970	1,438.032	17.87	0.4728	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,288.80180	1,284.776	17.88	0.5261	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,440.50180	1,444.476	17.88	0.4739	0.00	0	0
Total \$ / R Option												2,430,745.67	4,700	5,720,992
Total \$ / R												1,147,520,960.77	85,491	6,583,949
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.16770		14.17600			0.0000	354,192.50	25	435
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.32250		14.33020			0.0000	286,450.00	20	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.49130		14.49770			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.65180		14.65710			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.82680		14.83510			0.0000	0.00	0	0
Total \$ / R MAXI Future												640,642.50	45	435
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			35,716.67820	33,764.544	16.89	0.5918	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			21,116.67820	19,994.544	16.89	0.4082	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			35,182.59090	33,227.166	16.91	0.5858	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			21,582.59090	20,457.166	16.91	0.4142	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			36,256.50810	34,308.134	16.87	0.5978	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			20,656.50810	19,538.134	16.87	0.4022	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	14.37	Call		55,278.78860	54,402.040	17.59	0.5065		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		59,258.78860	59,152.040	17.59	0.4935		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		54,883.26900	54,006.372	17.62	0.5037		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		59,863.26900	59,756.372	17.62	0.4963		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		55,677.09290	54,800.187	17.57	0.5092		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		58,657.09290	58,550.187	17.57	0.4908		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		67,848.87570	66,990.516	17.44	0.4833		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		88,078.87570	87,860.516	17.44	0.5167		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		67,493.53320	66,634.700	17.46	0.4813		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		88,723.53320	88,504.701	17.46	0.5187		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		68,206.64010	67,347.884	17.42	0.4853		0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		87,436.64010	87,217.884	17.42	0.5147		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		119,236.52920	118,351.278	16.07	0.6466		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		55,526.52920	55,171.278	16.07	0.3534		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		118,725.46270	117,838.306	16.09	0.6447		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		56,015.46270	55,658.306	16.09	0.3553		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		119,749.78860	118,865.959	16.05	0.6485		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		55,039.78860	54,685.959	16.05	0.3515		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		111,894.38430	110,772.282	16.95	0.5574		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		96,384.38430	96,092.282	16.95	0.4426		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		111,498.72230	110,375.948	16.97	0.5559		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		96,988.72230	96,695.948	16.97	0.4441		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		112,291.07750	111,170.263	16.94	0.5590		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		95,781.07750	95,490.263	16.94	0.4410		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											640,642.50	45	435
£ / R	On	28/02/2019	Foreign Exchange Future		18.28930	18.14400			0.0000		0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future		18.34530	18.20010			0.0000		73,381.20	4	326,106
£ / R	On	29/03/2019	Foreign Exchange Future		18.38070	18.23540			0.0000		0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future		18.43550	18.28990			0.0000		0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future		18.47070	18.32460			0.0000		0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future		18.48030	18.33400			0.0000		0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future		18.62760	18.47980			0.0000		18,627.60	1	5,825
£ / R	On	16/09/2019	Foreign Exchange Future		18.93310	18.78200			0.0000		0.00	0	16,469
£ / R	On	13/12/2019	Foreign Exchange Future		19.22260	19.06840			0.0000		0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future		19.54000	19.38720			0.0000		0.00	0	0
Total £ / R Future											92,008.80	5	361,407
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		65.62270	40.782	19.25	0.1363	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		539.62270	660.081	19.25	0.8637	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,819.77690	1,676.740	19.14	0.9455	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		19.87690	22.039	19.14	0.0545	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		906.99830	780.883	17.62	0.7561	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		107.09830	126.183	17.62	0.2439	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			445.09150	523.744	16.04	0.6736	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			244.99150	178.444	16.04	0.3264	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,242.69150	3,097.584	22.91	0.9923	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.79150	2.884	22.91	0.0077	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			301.12450	356.726	16.22	0.5357	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			391.02450	301.426	16.22	0.4643	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			79.28390	93.726	18.02	0.1903	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,069.18390	938.426	18.02	0.8097	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,995.12120	1,850.368	19.38	0.9598	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			15.22120	15.668	19.38	0.0402	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			297.06460	351.698	16.23	0.5309	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			396.96460	306.398	16.23	0.4691	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			293.04950	346.720	16.24	0.5260	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			402.94950	311.420	16.24	0.4740	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			332.94090	264.242	16.51	0.3736	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			478.34090	554.942	16.51	0.6264	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			394.00980	328.858	16.60	0.3796	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			573.90980	654.358	16.60	0.6204	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			638.90400	722.752	16.72	0.6221	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			424.30400	362.052	16.72	0.3779	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			261.47990	218.105	16.59	0.2593	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			915.47990	1,018.406	16.59	0.7407	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			622.17240	694.265	16.61	0.5181	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			772.37240	696.665	16.61	0.4819	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			618.06640	689.553	16.61	0.5158	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			778.26640	701.953	16.61	0.4842	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			626.30080	699.005	16.60	0.5204	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			766.50080	691.405	16.60	0.4796	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			460.69640	410.481	16.48	0.3390	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			940.49640	1,038.081	16.48	0.6610	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			901.69370	985.109	16.16	0.5456	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			929.69370	862.009	16.16	0.4544	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			660.38070	607.946	16.02	0.3616	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,172.38070	1,271.046	16.02	0.6384	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			897.36030	980.298	16.16	0.5439	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			935.36030	867.198	16.16	0.4561	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			893.03870	975.505	16.17	0.5421	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			941.03870	872.405	16.17	0.4579	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			773.25030	832.834	16.45	0.4303	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,654.85030	1,560.234	16.45	0.5697	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			770.09000	829.466	16.46	0.4291	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,661.69000	1,566.865	16.46	0.5709	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			766.94160	826.110	16.46	0.4278	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,668.54160	1,573.510	16.46	0.5722	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			958.63800	1,016.756	16.62	0.4450	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,881.43800	1,786.756	16.62	0.5550	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			965.13320	1,023.603	16.61	0.4472	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,867.93320	1,773.603	16.61	0.5528	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			961.88440	1,020.174	16.62	0.4461	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,874.68440	1,780.174	16.62	0.5539	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												92,008.80	5	368,907
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12840		0.12870			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13070		0.13100			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13330		0.13360			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13570		0.13600			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13850		0.13880			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			347.44630	363.157	19.32	0.5811	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,872.47940	1,842.417	23.70	0.9916	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.47940	2.417	23.70	0.0084	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			882.55840	852.950	15.46	0.9453	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			12.55840	12.950	15.46	0.0547	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			217.44630	203.157	19.32	0.4189	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,188.03050	1,218.142	21.38	0.6950	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,206.10600	1,185.419	16.63	0.8310	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			106.10600	115.419	16.63	0.1690	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			603.63570	597.377	19.17	0.5413	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			503.63570	527.377	19.17	0.4587	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			288.03050	288.142	21.38	0.3050	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,193.86640	1,212.460	20.22	0.5960	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,533.14550	1,503.132	16.35	0.8184	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			173.14550	173.132	16.35	0.1816	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			928.27080	908.027	18.37	0.5985	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			568.27080	578.027	18.37	0.4015	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			553.86640	542.460	20.22	0.4040	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,818.09280	1,781.683	16.29	0.8183	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			218.09280	211.683	16.29	0.1817	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,205.51380	1,176.539	18.02	0.6350	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			605.51380	606.538	18.02	0.3650	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			799.99800	780.285	19.76	0.4659	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,199.99800	1,210.285	19.76	0.5341	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,081.73040	1,054.774	19.63	0.5194	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,201.73040	1,204.774	19.63	0.4806	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			775.08120	756.108	20.97	0.3981	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,895.08120	1,906.108	20.97	0.6019	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,514.17040	1,478.667	17.99	0.6675	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			634.17040	628.667	17.99	0.3325	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.99390		15.93370			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			16.01990		15.95970			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.07840		16.01860			0.0000	0.00	0	139,585
€ / R	On	29/03/2019	Foreign Exchange Future			16.11580		16.05580			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.17360		16.11330			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.21080		16.15010			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.36290		16.30090			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.37660		16.31440			0.0000	7,516,859.40	459	30,051
€ / R	On	14/08/2019	Foreign Exchange Future			16.58760		16.52480			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.70270		16.63870			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			17.01280		16.94690			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			17.23040		17.16340			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.35830		17.29450			0.0000	0.00	0	0
Total € / R Future												7,516,859.40	459	209,200
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			72.53490	27.566	20.13	0.2044	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			206.23490	221.466	20.13	0.7956	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			117.89810	87.322	17.74	0.2911	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			307.59810	337.222	17.74	0.7089	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			114.94030	88.933	14.94	0.2264	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			361.41720	313.109	16.11	0.5197	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,632.92090	3,572.779	26.37	0.9966	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.52090	1.179	26.37	0.0034	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			284.07300	242.368	15.79	0.4468	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			302.67300	320.768	15.79	0.5532	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			533.54030	567.333	14.94	0.7736	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,349.37260	1,288.011	19.85	0.9093	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			246.32710	257.518	16.14	0.4748	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			367.72710	319.118	16.14	0.5252	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			242.68620	253.578	16.17	0.4694	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			374.08620	325.178	16.17	0.5306	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			250.01720	261.509	16.11	0.4803	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			37.97260	36.411	19.85	0.0907	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			509.97510	460.563	16.50	0.5818	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			245.77510	256.363	16.50	0.4182	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			505.23760	460.378	15.97	0.5293	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			338.53760	353.978	15.97	0.4707	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			619.81790	573.470	16.55	0.5578	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			349.91790	364.270	16.55	0.4422	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			32.26640	30.240	15.56	0.0497	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,083.16640	2,143.140	15.56	0.9503	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			415.76480	428.190	17.16	0.4004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			961.36480	911.590	17.16	0.5996	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			412.96490	425.257	17.18	0.3982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			968.56490	918.657	17.18	0.6018	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			410.18470	422.349	17.20	0.3960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			975.78470	925.749	17.20	0.6040	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			475.35000	443.431	15.16	0.3532	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			970.15000	1,001.031	15.16	0.6468	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,272.33040	3,209.085	20.43	0.8685	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			147.13040	146.685	20.43	0.1315	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			865.29040	892.412	15.47	0.5989	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			580.49040	544.812	15.47	0.4011	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			568.61720	583.538	16.65	0.4369	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,053.81720	1,005.938	16.65	0.5631	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			464.83620	473.927	17.52	0.3432	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,606.13620	1,551.227	17.52	0.6568	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			462.68420	471.698	17.54	0.3418	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,613.98420	1,558.998	17.54	0.6582	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			466.99530	476.173	17.51	0.3446	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,598.29530	1,543.473	17.51	0.6554	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,003.53700	1,945.093	18.28	0.7182	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			372.23700	377.793	18.28	0.2818	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,336.46290	1,377.681	14.50	0.7467	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			317.76290	294.982	14.50	0.2533	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,280.57840	2,220.743	18.72	0.7539	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			319.27840	323.443	18.72	0.2461	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,946.34250	3,878.751	20.59	0.8265	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			273.24250	271.551	20.59	0.1735	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			641.60480	654.015	17.13	0.3857	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			542.89970	512.699	14.69	0.3233	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			639.19010	651.510	17.15	0.3845	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,712.29010	1,658.710	17.15	0.6155	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,704.70480	1,651.215	17.13	0.6143	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			636.78050	649.017	17.16	0.3832	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,719.88050	1,666.217	17.16	0.6168	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,253.09110	3,315.748	13.78	0.9628	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			36.19110	32.948	13.78	0.0372	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,339.79970	1,375.500	14.69	0.6767	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,021.01130	979.131	15.64	0.4452	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,114.41130	1,139.531	15.64	0.5548	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			780.77350	744.784	15.10	0.3805	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,294.17350	1,325.184	15.10	0.6195	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			926.03410	886.340	15.44	0.4210	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,179.43410	1,206.740	15.44	0.5790	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			978.95120	938.019	15.55	0.4347	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,142.35120	1,168.419	15.55	0.5653	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,948.61850	1,897.301	17.20	0.6011	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			780.66280	793.078	17.21	0.3978	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,956.16280	1,904.778	17.21	0.6022	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			785.57680	798.134	17.19	0.4000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,941.07680	1,889.834	17.19	0.6000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			783.11850	795.601	17.20	0.3989	0.00	0	0
Total € / R Option												0.00	0	264,358
Total € / R												7,516,859.40	459	473,558
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.14040		10.09360			0.0000	0.00	0	5,731
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.26320		10.21510			0.0000	0.00	0	15,741
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.39770		10.34850			0.0000	0.00	0	513
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.52780		10.47780			0.0000	0.00	0	400
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			10.66960		10.62200			0.0000	0.00	0	0
Total AUS\$ / R Future												0.00	0	22,385
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			334.06420	291.750	14.70	0.6852	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			75.40990	79.652	14.75	0.3071	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			341.80990	299.252	14.75	0.6929	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			73.21740	77.225	14.79	0.2994	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			349.61740	306.825	14.79	0.7006	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			77.66420	82.150	14.70	0.3148	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			895.11250	852.268	15.65	0.7709	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			108.74480	113.896	15.68	0.2264	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			903.64480	860.696	15.68	0.7736	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			107.29620	112.348	15.70	0.2238	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			912.19620	869.148	15.70	0.7762	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			110.21250	115.468	15.65	0.2291	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			279.63140	292.963	13.98	0.3970	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			681.13140	645.263	13.98	0.6030	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			276.84940	290.028	14.00	0.3938	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			688.34940	652.328	14.00	0.6062	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			274.09280	287.123	14.03	0.3907	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			695.59280	659.423	14.03	0.6093	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			351.17510	364.620	13.73	0.4138	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			773.37510	736.820	13.73	0.5862	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			348.30730	361.623	13.75	0.4111	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			780.50730	743.823	13.75	0.5889	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			354.06760	367.646	13.72	0.4165	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			766.26760	729.846	13.72	0.5835	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			845.78710	807.969	13.91	0.6126	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			323.58710	335.769	13.91	0.3874	0.00	0	1,000
AUS\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			862.63180	828.161	13.81	0.5688	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			431.64530	444.669	13.83	0.4289	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			869.64530	835.069	13.83	0.5711	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			428.68070	441.596	13.84	0.4266	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			876.68070	841.996	13.84	0.5734	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			434.63180	447.761	13.81	0.4312	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			10.71420		10.69400			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.85390		10.83270			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.00410		10.98140			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.14430		11.12120			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.29910		11.27660			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			167.23890	166.959	14.75	0.4938	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			203.23890	182.759	14.75	0.5062	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			163.23510	162.765	14.80	0.4848	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			209.23510	188.565	14.80	0.5152	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			171.32710	171.245	14.71	0.5028	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			197.32710	177.045	14.71	0.4972	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			375.58570	382.919	14.60	0.5405	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			342.88570	329.019	14.60	0.4595	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			371.08470	378.271	14.61	0.5360	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			348.38470	334.371	14.61	0.4640	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			380.12940	387.611	14.58	0.5450	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			337.42940	323.711	14.58	0.4550	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			334.92170	339.570	15.04	0.4032	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			743.52170	725.470	15.04	0.5968	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			332.05890	336.629	15.06	0.4004	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			750.65890	732.529	15.06	0.5996	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			337.80700	342.538	15.03	0.4060	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			736.40700	718.438	15.03	0.5940	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			425.42630	428.246	14.83	0.4233	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			844.22630	823.946	14.83	0.5767	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			422.44870	425.207	14.84	0.4209	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			851.24870	830.907	14.84	0.5791	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			428.43020	431.308	14.81	0.4257	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			837.23020	817.008	14.81	0.5743	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			525.73930	527.426	14.87	0.4429	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			939.13930	918.326	14.87	0.5571	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			522.64670	524.277	14.88	0.4408	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			946.04670	925.177	14.88	0.5592	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			528.85160	530.595	14.85	0.4449	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			932.25160	911.495	14.85	0.5551	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			8.85000		12.94000			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			14.16910		14.12780			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.44500		14.40230			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.74710		14.70270			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.03600		14.98990			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.35750		15.31420			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			152.04710	158.519	17.95	0.3454	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			494.24710	459.419	17.95	0.6546	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			149.59910	155.888	17.99	0.3407	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			501.79910	466.788	17.99	0.6593	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			154.53400	161.194	17.91	0.3501	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			486.73400	452.094	17.91	0.6499	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			426.53180	437.367	17.34	0.4400	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			754.23180	722.367	17.34	0.5600	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			423.29890	434.030	17.36	0.4374	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			760.99890	729.030	17.36	0.5626	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			429.78940	440.729	17.32	0.4426	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			747.48940	715.729	17.32	0.5574	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			439.67990	446.665	18.15	0.3514	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,426.97990	1,389.565	18.15	0.6486	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			437.44480	444.371	18.16	0.3499	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,434.74480	1,397.271	18.16	0.6501	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			441.92840	448.977	18.13	0.3530	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,419.22840	1,381.877	18.13	0.6470	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			605.13300	614.386	18.04	0.3895	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,565.23300	1,528.386	18.04	0.6105	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			602.69010	611.877	18.05	0.3882	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,572.79010	1,535.877	18.05	0.6118	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			600.25930	609.385	18.07	0.3869	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,580.35930	1,543.385	18.07	0.6131	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			678.29670	685.879	18.46	0.3743	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,994.09670	1,958.379	18.46	0.6257	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			676.09430	683.630	18.47	0.3732	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,001.89430	1,966.130	18.47	0.6268	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			680.50240	688.138	18.44	0.3753	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,986.30240	1,950.638	18.44	0.6247	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09250		2.09040			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.11610		2.11370			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			423.98540	414.645	15.12	0.5651	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			319.98540	289.645	15.12	0.4349	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			374.70030	363.833	15.20	0.5197	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			370.70030	338.833	15.20	0.4803	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			329.68830	317.568	15.28	0.4747	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			425.68830	392.568	15.28	0.5253	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,616.69730	1,631.183	14.34	0.8227	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			179.69730	170.183	14.34	0.1773	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,537.11150	1,550.885	14.30	0.8064	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			200.11150	189.885	14.30	0.1936	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,459.26420	1,472.306	14.27	0.7893	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			222.26420	211.306	14.27	0.2107	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			2.15530		2.14720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19640		2.18790			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24130		2.23270			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28410		2.27510			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33170		2.32280			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			1,216.34290	1,135.698	17.23	0.8341	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			114.83280	116.537	16.78	0.2101	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,042.83280	963.537	16.78	0.7899	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			100.48320	101.343	16.98	0.1866	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,128.48320	1,048.343	16.98	0.8134	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			88.34290	88.698	17.23	0.1659	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			501.11400	466.616	14.64	0.3607	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			926.39950	974.613	14.71	0.6175	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			547.39950	510.613	14.71	0.3825	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			874.99570	920.920	14.79	0.5956	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			595.99570	556.920	14.79	0.4044	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			980.11400	1,030.616	14.64	0.6393	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			494.73970	517.285	16.24	0.3107	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,167.73970	2,104.285	16.24	0.6893	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			536.95400	561.186	16.04	0.3327	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,009.95400	1,948.186	16.04	0.6673	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			515.37710	538.748	16.14	0.3215	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,088.37710	2,025.748	16.14	0.6785	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			502.47370	518.160	16.74	0.2656	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,151.47370	3,077.160	16.74	0.7344	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			485.75900	500.956	16.81	0.2581	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,234.75900	3,159.956	16.81	0.7419	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			519.80550	535.999	16.68	0.2732	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,068.80550	2,994.999	16.68	0.7268	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			677.20160	691.021	16.79	0.2949	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,449.20160	3,374.021	16.79	0.7051	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			659.03150	672.407	16.85	0.2882	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,531.03150	3,455.407	16.85	0.7118	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			641.39660	654.358	16.91	0.2817	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,613.39660	3,537.358	16.91	0.7183	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			1.80760		1.80850			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83210		1.83300			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			455.30160	431.550	16.92	0.5918	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			270.30160	255.550	16.92	0.4082	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			402.79980	379.085	17.05	0.5449	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			317.79980	303.085	17.05	0.4551	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			512.35950	488.823	16.79	0.6384	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			227.35950	212.823	16.79	0.3616	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,095.38150	1,083.433	16.38	0.6847	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			365.38150	362.433	16.38	0.3153	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,036.85700	1,024.768	16.52	0.6616	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			406.85700	403.768	16.52	0.3384	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,156.48120	1,144.683	16.24	0.7077	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			326.48120	323.683	16.24	0.2923	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			0.14090		0.14070			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14090		0.13980			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14050		0.13920			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14000		0.13840			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13970		0.13700			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/03/2019	Foreign Exchange Future			1.64760		1.63930			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67140		1.66290			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			9.74030		9.73150			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86240		9.85310			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.99480		9.98500			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.12000		10.10980			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.25540		10.24620			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			276.00510	275.120	13.77	0.7229	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			74.50510	64.820	13.77	0.2771	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			269.39710	268.336	13.80	0.7132	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			77.89710	68.036	13.80	0.2868	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			282.71100	282.009	13.74	0.7324	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			71.21100	61.709	13.74	0.2676	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			292.27480	294.762	14.51	0.4879	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			359.17480	352.362	14.51	0.5121	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			288.41060	290.826	14.54	0.4831	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			365.31060	358.426	14.54	0.5169	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			296.18920	298.744	14.49	0.4928	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			353.08920	346.344	14.49	0.5072	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			487.33270	493.009	13.88	0.5758	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			352.33270	348.209	13.88	0.4242	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			482.48720	488.096	13.90	0.5720	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			357.48720	353.296	13.90	0.4280	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			492.21520	497.958	13.87	0.5796	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			347.21520	343.158	13.87	0.4204	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			425.11970	428.778	14.54	0.4580	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			665.31970	658.778	14.54	0.5420	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			421.72410	425.341	14.55	0.4552	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			671.92410	665.341	14.55	0.5448	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			428.54280	432.247	14.52	0.4608	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			658.74280	652.247	14.52	0.5392	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			507.83530	510.756	14.78	0.4643	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			781.63530	775.356	14.78	0.5357	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			504.45050	507.331	14.80	0.4619	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			788.25050	781.931	14.80	0.5381	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			511.24330	514.200	14.77	0.4667	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			775.04330	768.800	14.77	0.5333	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R									0.00	0	646
PULA / R On 18/03/2019 Foreign Exchange Future			1.33030		1.32800			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.33760		1.33490			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			120.00000	97.000		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			220.00000	197.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			0.00000	3.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			20.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			149.00000	176.000		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			49.00000	76.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			249.00000	276.000		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			1.29490		1.28390			0.0000	0.00	0	5
QUANTO £On 14/06/2019 Foreign Exchange Future			1.30060		1.28960			0.0000	0.00	0	0
QUANTO £On 16/09/2019 Foreign Exchange Future			1.30650		1.29550			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.31200		1.30100			0.0000	0.00	0	0
QUANTO £On 16/03/2020 Foreign Exchange Future			1.31790		1.30680			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			1.13490		1.13000			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14340		1.13850			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15260		1.14770			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16110		1.15620			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17070		1.16580			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			10.45420		10.44160			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.58830		10.57530			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			231.87990	230.212	14.53	0.6152	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
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			130.27990	116.012	14.53	0.3848	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			226.47720	224.592	14.56	0.6059	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			134.87720	120.392	14.56	0.3941	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			237.37440	235.929	14.50	0.6246	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			125.77440	111.729	14.50	0.3754	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			114.02600	108.870	13.73	0.2223	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			693.93190	702.011	13.71	0.7856	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			108.63190	103.711	13.71	0.2144	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			686.60660	694.569	13.72	0.7817	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			111.30660	106.269	13.72	0.2183	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			679.32600	687.171	13.73	0.7777	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.63100		2.63540			0.0000	920,850.00	350	18,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.54260		2.54550			0.0000	0.00	0	0
Total TRY / R Future												920,850.00	350	18,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			19.28400	16.487	17.41	0.2291	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			113.88400	115.487	17.41	0.7709	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			17.23510	14.602	17.48	0.2078	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			121.83510	123.601	17.48	0.7922	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			21.53760	18.577	17.34	0.2518	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			106.13760	107.577	17.34	0.7482	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.59840	2.124	26.36	0.0164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			986.09840	989.524	26.36	0.9836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.51020	2.014	26.36	0.0157	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			996.01020	999.414	26.36	0.9843	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.69130	2.239	26.36	0.0172	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			976.19130	979.639	26.36	0.9828	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												920,850.00	350	18,000
Total Futures												1 154 260 575.80	81,650	1,490,881
Total Options												2 430 745.67	4,700	5,993,850
Grand Total:												1,156,691,321.47	86,350	7,484,731