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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/03/2019 Foreign Exchange Future			14.21820		14.15490			0.0000	1,052,146.80	74	0
\$ / R On 05/03/2019 Foreign Exchange Future			14.21980		14.15660			0.0000	0.00	0	10,080
\$ / R On 08/03/2019 Foreign Exchange Future			14.22470		14.16140			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.22960		14.16640			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.24130		14.17820			0.0000	786,319,138.20	55,214	755,733
\$ / R On 22/03/2019 Foreign Exchange Future			14.24800		14.18490			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.25640		14.19330			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.25810		14.19500			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.25970		14.19660			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.26650		14.20340			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.26990		14.20680			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.27160		14.20850			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.28870		14.22560			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.30750		14.24440			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.31270		14.24960			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.31440		14.25130			0.0000	0.00	0	2,426
\$ / R On 09/05/2019 Foreign Exchange Future			14.32990		14.26680			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.33690		14.27380			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.34910		14.28590			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.36470		14.30150			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.36820		14.30490			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.37340		14.31020			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.37510		14.31200			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.38570		14.32260			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.39280		14.32970			0.0000	242,806,536.00	16,870	121,362
\$ / R	On	20/06/2019	Foreign Exchange Future			14.40340		14.34040			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.41750		14.35460			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.42280		14.35990			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.42640		14.36350			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.47640		14.41310			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.47820		14.41490			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.49940		14.43630			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.52930		14.46650			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.53460		14.47180			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.53810		14.47540			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.53990		14.47720			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.55980		14.49690			0.0000	1,310,382.00	90	23,152
\$ / R	On	30/09/2019	Foreign Exchange Future			14.58520		14.52190			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.58880		14.52540			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.64060		14.57750			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.69270		14.62950			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.69810		14.63490			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.70170		14.63850			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.71780		14.65480			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.75010		14.68740			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.75370		14.69100			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.80600		14.74340			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.85580		14.79400			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.86120		14.79950			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.88700		14.82550			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.91860		14.85720			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.96870		14.90740			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.03180		14.97080			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.05110		14.99010			0.0000	4,515,330.00	300	300
\$ / R	On	28/07/2020	Foreign Exchange Future			15.14200		15.07880			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.23710		15.17200			0.0000	0.00	0	0
Total \$ / R Future												1,036,003,533.00	72,548	1,086,783
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			199.45320	121.800	16.03	1.0000	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			14.35320	0.000	16.03	0.0000	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put			2.29560	0.207	26.39	0.0034	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call			458.89560	520.007	26.39	0.9966	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call			706.91240	769.834	32.52	0.9995	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put			0.31240	0.034	32.52	0.0005	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			252.67160	178.929	19.46	0.8775	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			19.27160	8.729	19.46	0.1225	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put			0.46360	0.037	30.73	0.0006	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	05/03/2019	Foreign Exchange Option	13.50	Call			657.06360	719.837	30.73	0.9994	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put			0.15380	0.031	34.30	0.0005	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call			756.75380	819.831	34.30	0.9995	0.00	0	50,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			11.39920	4.303	20.07	0.0360	107,570.00	25,000	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			472.79920	529.003	20.07	0.9640	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Call			0.00000	251.521	17.34	0.8123	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Put			0.00000	26.821	17.34	0.1877	670,530.00	25,000	25,000
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			276.32670	320.225	16.17	0.8237	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			49.92670	30.625	16.17	0.1763	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			986.05550	922.715	20.93	0.9841	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			2.45550	2.315	20.93	0.0159	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,001.77680	938.293	18.83	0.9550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			9.97680	9.593	18.83	0.0450	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,179.76110	1,241.790	17.26	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			1.56110	0.490	17.26	0.0033	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			132.89830	144.680	14.66	0.4680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			234.69830	183.380	14.66	0.5320	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,901.99110	2,838.780	27.50	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.19110	0.080	27.50	0.0004	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			85.95290	91.563	15.45	0.3289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			347.75290	290.263	15.45	0.6711	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,911.99000	2,848.779	27.55	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.19000	0.079	27.55	0.0004	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,279.30290	1,341.600	17.71	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			1.10290	0.300	17.71	0.0021	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			277.24020	309.625	14.60	0.7298	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			99.04020	68.326	14.60	0.2702	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,321.95380	3,258.803	31.42	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.15380	0.103	31.42	0.0005	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			66.77100	70.158	15.89	0.2646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			418.57100	358.858	15.89	0.7354	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,285.84880	1,222.448	19.96	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			4.04880	3.748	19.96	0.0187	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,422.16140	2,358.901	25.22	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.36140	0.201	25.22	0.0010	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			29.07590	29.162	17.32	0.1236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			670.87590	607.862	17.32	0.8764	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,713.16050	1,649.768	21.85	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			1.36050	1.068	21.85	0.0056	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,259.38160	1,321.631	17.62	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			1.18160	0.331	17.62	0.0023	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			110.10020	118.794	15.00	0.4036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			281.90020	227.494	15.00	0.5964	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,484.08370	1,420.695	20.75	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			2.28370	1.995	20.75	0.0103	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,060.58860	1,122.181	16.71	0.9942	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	13.12	Put			2.38860	0.881	16.71	0.0058	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			61.32870	64.135	16.04	0.2455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			443.12870	382.835	16.04	0.7545	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,952.63120	1,889.281	22.99	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.83120	0.581	22.99	0.0030	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			932.02400	992.957	16.12	0.9893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			3.82400	1.657	16.12	0.0107	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			72.66900	76.711	15.74	0.2849	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			394.46900	335.411	15.74	0.7151	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,822.87910	1,759.504	22.37	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1.07910	0.803	22.37	0.0042	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			28.24940	28.289	17.37	0.1203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			680.04940	616.989	17.37	0.8797	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,633.42070	1,570.021	21.47	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			1.62070	1.321	21.47	0.0069	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			823.93860	884.119	15.62	0.9823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			5.73860	2.819	15.62	0.0177	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			27.44650	27.442	17.42	0.1171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			689.24650	626.142	17.42	0.8829	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,202.32270	2,139.023	24.18	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.52270	0.323	24.18	0.0017	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			507.62210	557.897	14.70	0.9131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			29.42210	16.597	14.70	0.0869	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,921.98880	2,858.778	27.60	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.18880	0.078	27.60	0.0004	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			524.98880	576.177	14.71	0.9208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			26.78880	14.877	14.71	0.0792	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			36.61820	37.200	16.93	0.1535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			598.41820	535.900	16.93	0.8465	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,821.93020	3,758.842	36.19	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.13020	0.142	36.19	0.0005	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			432.14900	477.809	14.67	0.8718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			43.94900	26.509	14.67	0.1282	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,841.99860	2,778.789	27.22	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.19860	0.089	27.22	0.0005	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			9.37310	8.987	18.91	0.0424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,021.17310	957.687	18.91	0.9576	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,051.97520	2,988.785	28.84	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.17520	0.085	28.84	0.0004	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			251.71170	281.365	14.58	0.6959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			113.51170	80.065	14.58	0.3041	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			11.30300	10.931	18.67	0.0508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			963.10300	899.631	18.67	0.9492	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,221.92030	4,158.881	40.01	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.12030	0.181	40.01	0.0006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			11.66130	11.294	18.63	0.0523	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			953.46130	889.994	18.63	0.9477	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			14.96290	14.665	18.32	0.0664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			876.76290	813.365	18.32	0.9336	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,792.00950	2,728.798	26.98	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.20950	0.098	26.98	0.0005	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,782.01240	2,718.800	26.93	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.21240	0.099	26.93	0.0005	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,130.06180	1,191.926	17.03	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			1.86180	0.626	17.03	0.0042	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			490.46000	539.779	14.69	0.9049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			32.26000	18.480	14.69	0.0951	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,402.17320	2,338.910	25.13	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.37320	0.209	25.13	0.0011	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,030.86020	1,092.319	16.57	0.9933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			2.66020	1.019	16.57	0.0067	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,121.96890	3,058.789	29.51	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.16890	0.089	29.51	0.0004	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			642.16290	698.260	14.76	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			13.96290	6.960	14.76	0.0413	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			47.43270	48.891	16.48	0.1948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			519.23270	457.591	16.48	0.8052	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,122.40320	2,059.088	23.80	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.60320	0.388	23.80	0.0020	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,325.37910	1,261.998	20.12	0.9834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			3.57910	3.298	20.12	0.0166	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			688.85180	746.799	14.98	0.9668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			10.65180	5.499	14.98	0.0332	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			596.29780	650.714	14.74	0.9464	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			18.09780	9.414	14.74	0.0536	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,345.16550	1,281.794	20.20	0.9844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			3.36550	3.094	20.20	0.0156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			163.84550	182.882	14.53	0.5463	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			185.64550	141.582	14.53	0.4537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			12.41200	12.057	18.55	0.0556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			934.21200	870.756	18.55	0.9444	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			853.33390	913.740	15.76	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			5.13390	2.440	15.76	0.0154	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			29.92610	30.063	17.28	0.1271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			661.72610	598.763	17.28	0.8729	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,653.35050	1,589.952	21.56	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			1.55050	1.252	21.56	0.0065	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			829.27860	765.961	18.12	0.9230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			17.47860	17.262	18.12	0.0770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			83.59370	88.917	15.50	0.3213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			355.39370	297.617	15.50	0.6787	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			784.86190	844.716	15.44	0.9788	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	13.40	Put			6.66190	3.416	15.44	0.0212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			90.85860	97.074	15.35	0.3446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			332.65860	275.774	15.35	0.6554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,802.92460	1,739.545	22.27	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			1.12460	0.845	22.27	0.0044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			838.74400	775.408	18.16	0.9253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			16.94400	16.708	18.16	0.0747	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,050.33550	986.849	19.02	0.9613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			8.53550	8.149	19.02	0.0387	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			384.59460	426.757	14.65	0.8378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			56.39460	35.457	14.65	0.1622	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,226.67470	1,163.245	19.73	0.9775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			4.87470	4.545	19.73	0.0225	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			652.60180	589.692	17.23	0.8694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			30.80180	30.992	17.23	0.1306	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,378.98400	1,441.484	18.17	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.78400	0.184	18.17	0.0013	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			578.21460	631.887	14.73	0.9407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			20.01460	10.587	14.73	0.0593	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			363.09340	305.041	15.55	0.6863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			81.29340	86.341	15.55	0.3137	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2.63410	2.401	20.51	0.0123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,424.43410	1,361.101	20.51	0.9877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.16630	0.091	29.80	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,151.96630	3,088.791	29.80	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,471.80400	5,408.709	40.96	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.00400	0.009	40.96	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			215.66200	165.868	14.51	0.5029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			143.86200	157.168	14.51	0.4971	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,079.57300	1,016.091	19.14	0.9646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			7.77300	7.391	19.14	0.0354	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			82.85150	55.511	14.61	0.2307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			311.05150	346.812	14.61	0.7693	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			408.07310	452.022	14.66	0.8555	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			49.87310	30.722	14.66	0.1445	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,002.55460	1,939.215	23.23	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.75460	0.515	23.23	0.0027	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			6.24990	5.887	19.41	0.0286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,148.04990	1,084.587	19.41	0.9714	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			6.05850	5.699	19.45	0.0278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,157.85850	1,094.399	19.45	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			6.44760	6.081	19.37	0.0295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,138.24760	1,074.781	19.37	0.9705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			245.54640	274.515	14.58	0.6872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			117.34640	83.215	14.58	0.3128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,378.24840	2,441.300	15.75	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.04840	0.000	15.75	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,118.29440	2,181.300	16.38	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.09440	0.000	16.38	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			8.03660	4.337	15.21	0.0266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			736.23660	795.637	15.21	0.9734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,678.22320	2,741.300	15.02	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.02320	0.000	15.02	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,848.21280	3,911.300	14.78	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01280	0.000	14.78	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,438.24170	2,501.300	15.60	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.04170	0.000	15.60	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			378.66790	320.094	15.64	0.7010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			76.86790	81.394	15.64	0.2990	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,418.88510	1,481.426	18.07	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.68510	0.126	18.07	0.0009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,030.88520	967.399	18.94	0.9588	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			9.08520	8.699	18.94	0.0412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			465.12140	512.932	14.68	0.8916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			36.92140	21.632	14.68	0.1084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			800.98260	737.732	18.01	0.9160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			19.18260	19.032	18.01	0.0840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			726.70710	785.848	15.17	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			8.50710	4.548	15.17	0.0278	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,275.97590	1,212.570	19.92	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			4.17590	3.870	19.92	0.0193	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			247.79640	195.530	14.76	0.5509	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			125.99640	136.830	14.76	0.4491	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,364.96500	1,301.603	20.27	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			3.16500	2.903	20.27	0.0147	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,708.48980	1,771.305	17.37	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.28980	0.005	17.37	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			376.90650	418.457	14.65	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			58.70650	37.157	14.65	0.1684	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,668.52500	1,731.308	17.47	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.32500	0.008	17.47	0.0001	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			346.87820	385.913	14.63	0.8053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			68.67820	44.613	14.63	0.1947	0.00	0	720
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			53.07440	36.732	14.31	0.1535	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			437.97440	484.732	14.31	0.8465	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			209.97900	168.211	15.18	0.4534	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			194.87900	216.211	15.18	0.5466	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.53010	0.328	21.00	0.0015	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,983.83010	2,046.728	21.00	0.9985	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			329.82500	361.323	14.74	0.6946	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			136.52500	104.923	14.74	0.3054	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			124.48160	137.062	16.63	0.3501	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	27/03/2019	Foreign Exchange Option	14.50	Put			431.18160	380.662	16.63	0.6499	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			406.89690	443.913	14.37	0.7763	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			93.59690	67.513	14.37	0.2237	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			141.55090	110.198	14.88	0.3093	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			336.55090	368.298	14.88	0.6907	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			86.09700	61.799	14.41	0.2050	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			441.09700	479.899	14.41	0.7950	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			225.58470	187.228	15.41	0.4369	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			240.58470	265.328	15.41	0.5631	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,603.41560	1,541.616	21.37	0.9636	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			10.01560	11.317	21.37	0.0364	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			367.94380	321.569	16.38	0.5820	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			164.54380	181.269	16.38	0.4180	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,254.84570	1,194.234	20.30	0.9275	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			21.44570	23.934	20.30	0.0725	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			237.95120	262.643	15.59	0.5490	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			241.35120	202.943	15.59	0.4510	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			217.29220	238.920	15.73	0.5148	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			270.69220	229.220	15.73	0.4852	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			767.41690	823.355	14.41	0.9416	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			20.81690	13.655	14.41	0.0584	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			99.78500	74.389	14.67	0.2294	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			426.38500	464.089	14.67	0.7706	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			6.65010	4.511	17.21	0.0190	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,203.25010	1,264.211	17.21	0.9810	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			571.85050	519.266	17.56	0.7239	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			98.45050	108.966	17.56	0.2761	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			9.56640	6.728	16.50	0.0262	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,162.96640	1,223.228	16.50	0.9738	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			167.74910	139.510	15.32	0.3264	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			374.54910	409.410	15.32	0.6736	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			357.15720	316.244	16.29	0.5357	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			215.65720	237.844	16.29	0.4643	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			89.45870	69.535	14.79	0.1962	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			537.95870	581.135	14.79	0.8038	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			244.53970	212.848	15.28	0.3941	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			360.13970	391.548	15.28	0.6059	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			917.27790	868.577	17.94	0.7568	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			121.67790	136.077	17.94	0.2432	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			273.02750	241.735	15.01	0.3928	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			412.62750	444.436	15.01	0.6072	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,422.50120	1,369.012	19.35	0.8632	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			63.80120	73.412	19.35	0.1368	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,748.30810	1,692.577	20.10	0.9083	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			39.60810	46.977	20.10	0.0917	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			756.90780	711.073	17.14	0.6910	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			168.20780	185.473	17.14	0.3090	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			349.09270	377.843	15.31	0.5417	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			347.79270	313.443	15.31	0.4583	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,267.08510	1,326.412	13.90	0.9625	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			15.78510	12.012	13.90	0.0375	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			69.18930	55.347	13.97	0.1352	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			830.48930	879.747	13.97	0.8648	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			372.21930	402.039	15.21	0.5650	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			320.91930	287.639	15.21	0.4350	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			11.86570	8.974	13.89	0.0291	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,343.16570	1,403.374	13.89	0.9709	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			343.62030	311.006	15.39	0.4318	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			410.42030	440.906	15.39	0.5682	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			191.05830	165.708	14.72	0.2864	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			597.85830	635.608	14.72	0.7136	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			143.36320	121.325	14.44	0.2300	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			690.16320	731.225	14.44	0.7700	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			274.65810	245.152	15.13	0.3636	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			508.45810	542.052	15.13	0.6364	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,120.19000	1,070.306	18.26	0.7531	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			156.09000	169.407	18.26	0.2469	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,335.15330	1,282.992	18.87	0.8015	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			121.05330	132.092	18.87	0.1985	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			398.84820	363.897	15.71	0.4474	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			434.74820	462.997	15.71	0.5526	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			409.71960	375.005	15.86	0.4361	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			481.21960	509.705	15.86	0.5639	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			480.88090	508.966	15.97	0.5575	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			425.98090	390.766	15.97	0.4425	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,600.37980	1,546.575	19.57	0.8248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			115.27980	124.775	19.57	0.1752	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			504.16940	533.226	15.87	0.5754	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			399.26940	365.026	15.87	0.4246	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,345.14500	1,400.363	14.19	0.9294	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			40.24500	32.163	14.19	0.0706	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			941.70870	894.414	17.75	0.6764	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			236.60870	252.614	17.75	0.3236	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,927.09140	1,871.052	20.25	0.8699	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			81.99140	89.252	20.25	0.1301	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			57.40840	46.936	14.33	0.0960	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,222.30840	1,275.136	14.33	0.9040	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			10.68620	9.069	16.80	0.0199	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,180.88620	2,242.469	16.80	0.9801	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			588.72710	548.464	16.53	0.5283	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			390.72710	413.564	16.53	0.4717	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			607.49510	640.218	15.62	0.6268	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	10/06/2019	Foreign Exchange Option	14.06	Put			344.89510	314.518	15.62	0.3732	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			561.61420	592.593	15.78	0.5960	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			389.01420	356.893	15.78	0.4040	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			513.99300	543.116	15.96	0.5620	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			441.39300	407.416	15.96	0.4380	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			245.56570	219.886	15.21	0.2949	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			738.16570	775.586	15.21	0.7051	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			752.20960	789.441	15.25	0.7037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			31.69180	27.492	14.77	0.0558	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,612.14810	1,559.258	19.38	0.8049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			141.84810	152.058	19.38	0.1951	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,640.66250	3,703.617	19.71	0.9982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.96250	0.817	19.71	0.0018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			814.67800	770.618	17.21	0.6088	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,065.63240	2,126.659	16.14	0.9715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			15.93240	13.859	16.14	0.0285	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			648.63320	607.907	16.66	0.5409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			398.33320	420.707	16.66	0.4591	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,611.39180	1,670.292	14.77	0.9442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			516.65980	479.819	16.20	0.4755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			472.33650	498.265	16.22	0.5212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			522.63650	485.465	16.22	0.4788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			480.41500	507.005	16.18	0.5277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			510.71500	474.205	16.18	0.4723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			215.47310	229.277	18.28	0.2796	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,088.29060	1,136.550	14.61	0.8443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			108.59060	93.750	14.61	0.1557	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,127.96220	1,177.201	14.56	0.8564	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			98.26220	84.401	14.56	0.1436	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			476.35980	502.619	16.20	0.5245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			167.61210	178.831	18.94	0.2253	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,293.63440	1,346.495	14.35	0.8995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			63.93440	53.694	14.35	0.1005	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			948.44850	902.253	17.62	0.6544	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			278.14850	295.053	17.62	0.3456	0.00	0	12,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,185.77310	1,136.477	18.28	0.7204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			973.84770	1,019.021	14.77	0.8049	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			506.19790	534.017	16.07	0.5472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			476.49790	441.217	16.07	0.4528	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,707.07080	1,766.550	15.06	0.9516	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			27.37080	23.750	15.06	0.0484	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,437.91210	1,386.031	18.94	0.7747	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			901.56720	944.584	14.88	0.7763	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			504.80230	468.624	16.16	0.4691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			484.50230	511.424	16.16	0.5309	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,168.35790	1,218.549	14.51	0.8680	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		88.65790	75.749	14.51	0.1320	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		144.14770	126.221	14.77	0.1951	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		449.01630	414.661	15.99	0.4363	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		280.87320	253.515	15.37	0.3194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		710.57320	746.315	15.37	0.6806	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		552.07490	581.763	15.90	0.5802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		422.37490	388.963	15.90	0.4198	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		171.86720	151.784	14.88	0.2237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		131.17860	141.182	19.56	0.1826	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,870.69510	1,816.343	19.92	0.8428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		110.39510	119.143	19.92	0.1572	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,352.43870	1,301.351	18.72	0.7578	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		182.13870	194.151	18.72	0.2422	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		528.71630	557.461	15.99	0.5637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		357.14030	326.275	15.67	0.3763	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,472.46280	1,420.281	19.03	0.7811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		162.16280	173.082	19.03	0.2189	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		375.18540	396.525	16.82	0.4385	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		695.48540	653.725	16.82	0.5615	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,691.47860	1,638.382	19.56	0.8174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		211.86010	225.474	18.33	0.2756	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		654.17880	687.836	15.55	0.6472	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		324.47880	295.035	15.55	0.3528	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		381.66000	403.289	16.77	0.4443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		681.96000	640.489	16.77	0.5557	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		616.84030	649.075	15.67	0.6237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		22.32650	26.196	22.96	0.0389	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,025.70560	978.510	17.85	0.6777	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		255.40560	271.310	17.85	0.3223	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		546.85760	508.694	16.30	0.4916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		456.55760	481.494	16.30	0.5084	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,202.16010	1,152.674	18.33	0.7244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		119.27750	128.567	19.76	0.1682	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,380.28410	1,434.751	14.24	0.9176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		50.58410	41.951	14.24	0.0824	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		722.28760	758.452	15.34	0.6872	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		272.58760	245.652	15.34	0.3128	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,652.62650	3,593.396	22.96	0.9611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		164.86150	175.931	18.99	0.2221	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		315.46650	286.438	15.51	0.3461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		665.16650	699.239	15.51	0.6539	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,718.11250	1,664.816	19.61	0.8214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		127.81250	137.616	19.61	0.1786	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,789.57750	1,735.767	19.76	0.8318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		252.50960	226.642	15.25	0.2963	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,395.00990	1,343.518	18.83	0.7664	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			174.70990	186.318	18.83	0.2336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,176.52140	1,226.899	14.50	0.8703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			86.82140	74.099	14.50	0.1297	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,455.16150	1,403.131	18.99	0.7779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			324.37800	343.418	17.21	0.3912	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,397.88920	1,452.660	14.22	0.9210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			48.18920	39.860	14.22	0.0790	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			68.40980	57.661	14.38	0.1064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,268.10980	1,320.461	14.38	0.8936	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			749.70550	707.228	16.91	0.5755	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			370.10550	390.628	16.91	0.4245	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,928.56110	2,869.964	21.75	0.9265	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			48.96110	53.364	21.75	0.0735	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,077.20220	2,022.275	20.06	0.8508	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			111.80220	119.775	20.06	0.1492	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			572.23410	600.990	15.92	0.5695	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			467.63410	433.490	15.92	0.4305	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,754.18160	1,701.209	19.45	0.8085	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			275.27000	291.070	17.83	0.3242	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			148.78160	158.709	19.45	0.1915	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			595.61470	625.285	15.83	0.5851	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			441.01470	407.785	15.83	0.4149	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			59.77680	50.860	14.22	0.0915	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,414.37680	1,468.360	14.22	0.9085	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,090.67000	1,043.570	17.83	0.6758	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			91.51120	79.406	14.37	0.1293	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,261.41120	1,312.206	14.37	0.8707	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,185.24340	2,129.994	20.16	0.8572	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			108.74340	116.394	20.16	0.1428	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,064.73070	1,110.343	14.66	0.8085	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			151.23070	133.943	14.66	0.1915	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,231.26350	2,176.476	19.82	0.8339	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			144.36350	152.876	19.82	0.1661	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			668.95930	698.369	15.80	0.5819	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			505.85930	471.969	15.80	0.4181	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,911.34710	1,858.359	19.28	0.7943	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			315.91980	331.169	17.83	0.3258	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			184.44710	194.759	19.28	0.2057	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			692.50160	722.779	15.71	0.5957	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			479.40160	446.379	15.71	0.4043	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			81.25800	73.713	14.31	0.1108	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,494.35800	1,550.113	14.31	0.8892	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,242.81980	1,194.769	17.83	0.6742	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			127.38240	113.628	14.43	0.1556	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,302.28240	1,351.828	14.43	0.8444	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			648.80700	611.212	16.13	0.4736	0.00	0	3,147

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	14.48	Call		605.10700	630.612	16.13	0.5264	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,093.91310	2,040.364	19.43	0.8061	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		180.21310	189.764	19.43	0.1939	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,401.52010	2,347.296	19.74	0.8260	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		168.02010	176.596	19.74	0.1740	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		751.52350	780.884	15.72	0.5915	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		535.02350	501.584	15.72	0.4085	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,073.78940	2,021.341	19.23	0.7882	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		210.28940	220.641	19.23	0.2118	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		775.23790	805.435	15.63	0.6042	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		508.73790	476.135	15.63	0.3958	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		100.27330	93.956	14.37	0.1240	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,566.77330	1,623.256	14.37	0.8760	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,396.63530	1,348.163	17.91	0.6783	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		343.13530	357.463	17.91	0.3217	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		163.01410	148.291	14.45	0.1766	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,344.81410	1,392.891	14.45	0.8234	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		784.68550	745.021	16.38	0.5078	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		590.08550	613.121	16.38	0.4922	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,582.67790	4,525.374	23.55	0.9347	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		59.87790	65.274	23.55	0.0653	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		325.72710	301.885	14.94	0.2863	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,866.00020	3,808.188	22.20	0.9056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		92.90020	97.988	22.20	0.0944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		281.82490	260.527	14.82	0.2584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,128.72490	1,170.327	14.82	0.7416	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		859.36150	891.052	15.46	0.6283	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		482.46150	451.252	15.46	0.3717	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,034.72450	992.121	16.96	0.5767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		501.62450	521.921	16.96	0.4233	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,393.49810	1,346.402	17.79	0.6627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		380.39810	396.202	17.79	0.3373	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,271.77930	1,317.028	14.61	0.7884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		214.87930	197.228	14.61	0.2116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		1,013.65780	971.347	16.91	0.5708	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		510.55780	531.147	16.91	0.4292	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		357.58980	372.562	17.98	0.3201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,480.68980	1,432.762	17.98	0.6799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,264.70500	1,309.785	14.62	0.7862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		217.80500	199.985	14.62	0.2138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,257.65980	1,302.568	14.63	0.7841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		220.75980	202.768	14.63	0.2159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,051.39690	2,109.052	14.55	0.9311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		54.49690	49.252	14.55	0.0689	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,684.48980	1,634.865	18.42	0.7159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		311.38980	324.665	18.42	0.2841	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			938.06210	972.060	15.21	0.6652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			411.16210	382.260	15.21	0.3348	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,876.69880	2,821.443	20.29	0.8550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			143.59880	151.243	20.29	0.1450	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,752.13430	3,814.686	17.52	0.9924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.23430	4.886	17.52	0.0076	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,461.92370	3,404.664	21.37	0.8893	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			108.82370	114.464	21.37	0.1107	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			602.37600	625.936	16.44	0.4878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			825.47600	786.136	16.44	0.5122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,425.01890	1,377.610	17.86	0.6691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			371.91890	387.411	17.86	0.3309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			369.83100	385.249	17.88	0.3294	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,432.93100	1,385.449	17.88	0.6706	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,538.57820	3,481.202	21.53	0.8927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			105.47820	111.002	21.53	0.1073	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			815.02510	845.383	15.60	0.6064	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			528.12510	495.583	15.60	0.3936	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,261.51550	3,204.588	20.96	0.8795	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			118.41550	124.389	20.96	0.1205	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			759.17320	787.823	15.80	0.5774	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			592.27320	558.023	15.80	0.4226	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,059.68270	4,001.648	22.59	0.9122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			86.58270	91.449	22.59	0.0878	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,215.11910	4,156.927	22.90	0.9170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			82.01910	86.727	22.90	0.0830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			874.61530	906.758	15.41	0.6357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			467.71530	436.958	15.41	0.3643	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			409.51520	426.374	17.56	0.3588	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,292.61520	1,246.574	17.56	0.6412	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,254.04120	4,195.812	22.98	0.9181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			80.94120	85.612	22.98	0.0819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			971.26120	1,006.213	15.12	0.6800	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			384.36120	356.413	15.12	0.3200	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,878.12560	4,821.090	23.53	0.9399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			55.02560	60.890	23.53	0.0601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,411.00170	1,459.370	14.43	0.8276	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			164.10170	149.570	14.43	0.1724	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			921.83010	955.359	15.26	0.6578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			424.93010	395.559	15.26	0.3422	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			849.32270	880.713	15.49	0.6234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			492.42270	460.913	15.49	0.3766	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,487.85910	1,537.777	14.33	0.8467	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			140.95910	127.977	14.33	0.1533	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			264.83410	244.418	14.77	0.2469	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,161.73410	1,204.218	14.77	0.7531	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,885.33530	3,827.500	22.24	0.9063	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			92.23530	97.300	22.24	0.0937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			689.28420	652.755	16.07	0.4626	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			686.18420	712.555	16.07	0.5374	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			627.86970	652.243	16.32	0.5033	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			780.96970	742.443	16.32	0.4967	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,096.38400	1,137.098	14.87	0.7301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			299.48400	277.298	14.87	0.2699	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,052.62710	1,091.685	14.94	0.7137	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			832.19970	863.411	15.66	0.6007	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			560.29970	528.211	15.66	0.3993	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			120.65860	112.435	14.38	0.1336	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,642.55860	1,697.635	14.38	0.8664	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,531.96350	1,484.812	18.02	0.6776	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			373.86350	390.012	18.02	0.3224	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			238.47840	250.878	19.25	0.2201	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,216.57840	2,165.678	19.25	0.7799	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			856.08330	888.049	15.58	0.6124	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			534.18330	502.849	15.58	0.3876	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,561.13030	2,508.204	19.75	0.8171	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			193.03030	203.404	19.75	0.1829	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,391.95790	1,439.618	14.54	0.8078	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			196.55790	180.818	14.54	0.1922	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,385.24480	2,335.245	19.34	0.7760	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			262.74480	275.845	19.34	0.2240	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			935.68390	968.951	15.57	0.6197	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			558.18390	528.351	15.57	0.3803	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,690.41920	1,644.428	18.21	0.6812	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,421.93880	1,468.338	14.63	0.7912	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,717.46350	1,770.425	14.38	0.8589	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			139.96350	129.825	14.38	0.1411	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			397.91920	415.028	18.21	0.3188	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,729.72540	2,677.973	19.83	0.8104	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			217.22540	228.573	19.83	0.1896	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			911.62960	944.247	15.65	0.6088	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			584.12960	553.647	15.65	0.3912	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			234.43880	217.738	14.63	0.2088	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,870.42660	2,819.640	19.87	0.8042	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			239.92660	252.340	19.87	0.1958	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			982.99060	1,016.895	15.63	0.6159	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			603.49060	574.195	15.63	0.3841	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,525.99630	2,476.996	19.40	0.7718	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			421.52000	439.905	18.33	0.3179	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			285.49630	299.696	19.40	0.2282	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,007.18940	1,041.684	15.56	0.6262	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			577.68940	548.984	15.56	0.3738	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			155.51620	143.277	14.32	0.1456	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,785.01620	1,835.977	14.32	0.8544	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,822.02000	1,777.205	18.33	0.6821	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			270.88780	253.466	14.70	0.2215	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,465.78780	1,511.566	14.70	0.7785	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			950.06330	914.886	16.51	0.4975	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			748.56330	776.586	16.51	0.5025	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,346.97750	1,389.902	14.93	0.7364	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			352.17750	332.102	14.93	0.2636	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,504.73800	2,457.131	19.31	0.7609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			309.53800	324.932	19.31	0.2391	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,433.43880	5,379.396	22.91	0.9217	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,639.88410	1,597.282	17.92	0.6443	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,959.67480	1,915.960	18.53	0.6934	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			414.47480	433.760	18.53	0.3066	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			492.50240	512.831	17.93	0.3544	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,647.70240	1,605.031	17.93	0.6456	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			246.56700	259.453	19.95	0.1957	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,107.35110	1,142.817	15.34	0.6555	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			522.55110	495.017	15.34	0.3445	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			490.33220	510.596	17.95	0.3531	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,655.53220	1,612.796	17.95	0.6469	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			494.68410	515.082	17.92	0.3557	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			88.23880	97.196	22.91	0.0783	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,787.99930	2,847.961	13.19	0.9707	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			23.19930	20.161	13.19	0.0293	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,259.23940	1,300.587	15.05	0.7093	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			404.43940	382.787	15.05	0.2907	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,971.76700	2,921.653	19.95	0.8043	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,017.21310	2,967.919	19.91	0.7979	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			264.61310	278.019	19.91	0.2021	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,059.36760	1,094.086	15.60	0.6233	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			621.96760	593.986	15.60	0.3767	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,672.78610	2,625.332	19.45	0.7674	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			310.18610	325.432	19.45	0.2326	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,083.74220	1,118.988	15.52	0.6330	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			596.34220	568.888	15.52	0.3670	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			169.67670	156.048	14.23	0.1490	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,857.07670	1,906.148	14.23	0.8510	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,967.02210	1,924.020	18.45	0.6839	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			444.42210	464.120	18.45	0.3161	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			307.02150	289.365	14.80	0.2325	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,508.02150	1,553.065	14.80	0.7675	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			341.36100	323.349	14.88	0.2420	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,544.76100	1,589.349	14.88	0.7580	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			950.31340	920.504	16.31	0.4552	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	28/02/2020	Foreign Exchange Option	14.78	Call		964.31340	996.304	16.31	0.5448	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		375.62040	357.449	14.94	0.2502	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,585.12040	1,628.649	14.94	0.7498	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,366.07890	1,402.875	15.31	0.6800	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		550.57890	525.875	15.31	0.3200	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,245.15270	3,196.882	19.93	0.7764	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		340.65270	353.882	19.93	0.2236	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		727.01260	748.999	17.40	0.4274	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,521.51260	1,481.999	17.40	0.5726	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		724.28950	746.172	17.41	0.4261	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,528.78950	1,489.172	17.41	0.5739	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		729.75380	751.845	17.39	0.4288	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,514.25380	1,474.845	17.39	0.5712	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,935.64210	2,994.676	11.59	0.9745	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		20.14210	17.676	11.59	0.0255	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		417.88570	394.074	15.07	0.2578	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,635.08570	1,672.674	15.07	0.7422	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		456.52980	427.364	15.16	0.2646	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,673.92980	1,706.064	15.16	0.7354	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		502.28400	463.199	15.25	0.2701	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,733.08400	1,754.999	15.25	0.7299	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,087.21750	1,089.715	16.95	0.5204	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,277.11750	1,218.615	16.95	0.4796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,094.34960	1,097.069	16.93	0.5231	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,264.24960	1,205.969	16.93	0.4769	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,090.77350	1,093.385	16.94	0.5218	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,270.67350	1,212.285	16.94	0.4782	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,401.25940	1,353.165	17.17	0.4887	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,110.05940	1,125.165	17.17	0.5113	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,203.84790	1,234.425	17.16	0.5273	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,391.84790	1,357.325	17.16	0.4727	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,211.03540	1,241.734	17.14	0.5297	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,379.03540	1,344.634	17.14	0.4703	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,207.43550	1,238.069	17.15	0.5285	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,385.43550	1,350.969	17.15	0.4715	0.00	0	0
Total \$ / R Option											778,100.00	50,000	6,137,593
Total \$ / R											1,036,781,633.00	122,548	7,224,376
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.24130	14.17820			0.0000	142,413.00	10	460
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.39280	14.32970			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.55980	14.49690			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.71780	14.65480			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		14.88700	14.82550			0.0000	0.00	0	0
Total \$ / R MAXI Future											142,413.00	10	460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			25,796.44290	28,830.128	14.59	0.7046	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			10,976.44290	7,700.128	14.59	0.2954	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			25,171.16610	28,136.478	14.58	0.6959	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			11,351.16610	8,006.478	14.58	0.3041	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			26,430.29330	29,532.432	14.59	0.7131	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			10,610.29330	7,402.432	14.59	0.2869	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			47,635.97580	50,261.866	16.20	0.5245	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			51,665.97580	47,981.866	16.20	0.4755	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			47,233.65390	49,826.537	16.22	0.5212	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			52,263.65390	48,546.537	16.22	0.4788	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			48,041.49530	50,700.482	16.18	0.5277	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			51,071.49530	47,420.482	16.18	0.4723	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			60,955.13530	63,334.204	16.41	0.4922	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			81,265.13530	77,354.204	16.41	0.5078	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			60,595.29370	62,962.814	16.42	0.4900	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			81,905.29370	77,982.814	16.42	0.5100	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			61,317.13870	63,707.815	16.39	0.4944	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			80,627.13870	76,727.815	16.39	0.5056	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			113,368.03520	116,968.258	15.26	0.6657	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			49,888.03520	47,188.258	15.26	0.3343	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			112,836.72500	116,426.329	15.28	0.6637	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			50,356.72500	47,646.329	15.28	0.3363	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			113,901.66860	117,512.548	15.25	0.6677	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			49,421.66860	46,732.548	15.25	0.3323	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			104,736.74000	107,647.998	16.17	0.5665	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			90,186.74000	86,947.998	16.17	0.4335	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			104,328.20870	107,231.819	16.19	0.5648	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			90,778.20870	87,531.819	16.19	0.4352	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			105,146.40900	108,065.948	16.16	0.5681	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			89,596.40900	86,365.948	16.16	0.4319	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												142,413.00	10	460
£ / R	On	18/03/2019	Foreign Exchange Future			18.79820	18.84250		0.0000		10,978,148.80	584	230,813	
£ / R	On	29/03/2019	Foreign Exchange Future			18.83320	18.87810		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.88790	18.93290		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.92300	18.96830		0.0000		0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			18.93260	18.97800		0.0000		0.00	0	27	
£ / R	On	14/06/2019	Foreign Exchange Future			19.08190	19.12800		0.0000		12,059,760.80	632	6,226	
£ / R	On	16/09/2019	Foreign Exchange Future			19.39060	19.43770		0.0000		0.00	0	18,254	
£ / R	On	13/12/2019	Foreign Exchange Future			19.68200	19.73060		0.0000		0.00	0	12,565	
£ / R	On	16/03/2020	Foreign Exchange Future			19.99260	20.04320		0.0000		0.00	0	0	
Total £ / R Future												23,037,909.60	1,216	268,128
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,599.32830	2,642.966	25.17	0.9959	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	21.44	Call			1.82830	1.166	25.17	0.0041	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,171.66090	1,212.403	17.93	0.9597	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			14.16090	10.603	17.93	0.0403	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,348.11650	1,389.589	18.96	0.9707	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			10.61650	7.789	18.96	0.0293	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			321.77590	335.273	14.89	0.6375	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			164.27590	133.473	14.89	0.3625	200,209.05	1,500	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			863.88910	819.217	15.85	0.9213	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			21.38910	21.017	15.85	0.0787	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			608.03480	562.927	15.34	0.8231	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			55.53480	54.727	15.34	0.1769	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			0.00000	252.759	14.61	0.5473	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			0.00000	180.959	14.61	0.4527	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			105.52270	82.812	15.29	0.2502	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			453.02270	474.612	15.29	0.7498	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			599.74240	554.631	15.33	0.8186	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			57.24240	56.431	15.33	0.1814	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			591.49330	546.379	15.31	0.8140	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			58.99330	58.179	15.31	0.1860	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			53.48210	48.348	14.17	0.1348	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			841.58210	791.548	14.17	0.8652	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			104.05790	101.320	14.63	0.1915	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			926.95790	879.220	14.63	0.8085	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			131.81220	128.440	14.71	0.2086	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			990.11220	941.441	14.71	0.7914	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			60.71750	58.736	14.58	0.1098	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,358.71750	1,311.336	14.58	0.8902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			890.16910	844.798	14.88	0.6346	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			392.16910	392.898	14.88	0.3654	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			884.08810	838.830	14.88	0.6320	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			396.08810	396.930	14.88	0.3680	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			896.27950	850.789	14.88	0.6372	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			388.27950	388.889	14.88	0.3628	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			196.99820	192.853	14.85	0.2169	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,324.99820	1,274.754	14.85	0.7831	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,180.27690	1,132.421	14.72	0.6278	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			572.57690	571.821	14.72	0.3722	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,191.89620	1,143.901	14.71	0.6315	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			564.19620	563.301	14.71	0.3685	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			370.95090	366.199	14.64	0.2715	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,538.65090	1,486.800	14.64	0.7285	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,186.07700	1,138.154	14.72	0.6296	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			568.37700	567.554	14.72	0.3704	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			951.35330	924.156	15.23	0.4837	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,190.75330	1,212.156	15.23	0.5163	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			959.40370	932.005	15.22	0.4866	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	13/12/2019	Foreign Exchange Option	19.95	Put			1,178.80370	1,200.005	15.22	0.5134	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			955.37470	928.074	15.23	0.4851	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,184.77470	1,206.074	15.23	0.5149	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,137.23960	1,114.230	15.45	0.4926	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,394.03960	1,421.630	15.45	0.5074	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,133.27170	1,110.339	15.45	0.4914	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,400.07170	1,427.739	15.45	0.5086	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,141.21990	1,118.126	15.44	0.4939	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,388.01990	1,415.525	15.44	0.5061	0.00	0	0
Total £ / R Option												200,209.05	1,500	7,500
Total £ / R												23,238,118.65	2,716	275,628
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12730		0.12690			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12960		0.12920			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13210		0.13170			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13450		0.13410			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13710		0.13670			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			389.28220	347.996	18.11	0.7170	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,690.15220	1,730.092	23.15	0.9994	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.15220	0.092	23.15	0.0006	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			702.11230	739.013	18.23	0.9527	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			12.11230	9.013	18.23	0.0473	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			79.28220	77.996	18.11	0.2830	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,268.12420	1,228.616	19.79	0.7535	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,022.81550	1,050.560	15.21	0.8407	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			102.81550	90.560	15.21	0.1593	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			452.00600	461.642	17.59	0.5053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			532.00600	501.642	17.59	0.4947	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			188.12420	188.616	19.79	0.2465	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,252.27210	1,218.231	19.10	0.6350	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,338.08750	1,366.671	15.44	0.8175	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			168.08750	156.671	15.44	0.1825	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			759.99250	774.404	17.35	0.5752	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			589.99250	564.404	17.35	0.4248	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			422.27210	428.231	19.10	0.3650	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,620.10640	1,649.009	15.59	0.8155	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			210.10640	199.009	15.59	0.1845	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,025.94900	1,044.628	17.20	0.6180	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			615.94900	594.628	17.20	0.3820	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			647.90880	659.311	18.82	0.4371	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,237.90880	1,209.311	18.82	0.5629	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			905.67580	921.647	18.88	0.4949	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,235.67580	1,211.647	18.88	0.5051	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	0.15	Call			630.31810	640.185	20.20	0.3689	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,960.31810	1,930.185	20.20	0.6311	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,314.28980	1,337.625	17.37	0.6514	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			644.28980	627.625	17.37	0.3486	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	18/03/2019	Foreign Exchange Future			16.14720		16.18190			0.0000	32,455,872.00	2,010	132,968
€ / R	On	29/03/2019	Foreign Exchange Future			16.18310		16.21820			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.23940		16.27460			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.27570		16.31110			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.42620		16.46250			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.43980		16.47620			0.0000	90,961,413.40	5,533	30,078
€ / R	On	14/08/2019	Foreign Exchange Future			16.64860		16.68560			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.76240		16.80020			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.07120		17.11090			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.28320		17.32280			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.40630		17.44780			0.0000	0.00	0	0
Total € / R Future												123,417,285.40	7,543	202,813
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.19340	0.180	31.05	0.0007	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			166.75220	170.054	13.37	0.4974	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			8.25480	6.285	18.71	0.0280	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,156.35480	1,189.086	18.71	0.9720	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			209.60630	177.659	13.40	0.5214	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			157.70630	160.459	13.40	0.4786	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,468.29340	3,502.980	31.05	0.9993	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			24.73090	22.720	14.18	0.1047	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			107.11570	107.067	13.59	0.3604	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			289.01570	254.267	13.59	0.6396	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			204.08530	172.410	13.38	0.5120	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			162.18530	165.210	13.38	0.4880	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			198.65220	167.254	13.37	0.5026	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			606.63090	569.920	14.18	0.8953	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			310.50370	328.946	15.01	0.5772	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			208.70370	192.046	15.01	0.4228	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			320.83180	339.552	14.49	0.5105	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			315.43180	298.952	14.49	0.4895	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			420.46670	441.232	14.67	0.5517	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			311.56670	296.932	14.67	0.4483	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			15.39540	15.490	14.95	0.0305	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,227.89540	2,191.690	14.95	0.9695	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			384.77660	372.494	15.88	0.3980	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			768.57660	792.694	15.88	0.6020	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,226.75700	1,193.441	13.60	0.8390	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			100.55700	103.641	13.60	0.1610	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			381.70960	369.530	15.91	0.3954	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			775.50960	799.730	15.91	0.6046	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			378.67050	366.591	15.93	0.3929	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			782.47050	806.791	15.93	0.6071	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			342.77050	356.401	14.17	0.3274	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			998.37050	975.001	14.17	0.6726	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,080.12000	3,113.210	19.41	0.8874	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			115.72000	111.810	19.41	0.1126	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			879.43110	858.379	14.45	0.6200	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			433.83110	449.778	14.45	0.3800	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			545.77000	532.771	15.58	0.4387	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			870.17000	894.171	15.58	0.5613	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,403.20240	1,431.524	16.51	0.6635	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,804.14880	1,834.245	17.27	0.7315	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			334.34880	326.645	17.27	0.2685	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			431.11750	421.681	16.52	0.3350	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,410.91750	1,439.281	16.52	0.6650	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			222.98880	231.464	13.72	0.2259	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,082.22040	2,112.712	17.73	0.7690	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			282.42040	275.112	17.73	0.2310	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			428.84170	419.447	16.54	0.3335	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,418.64170	1,447.047	16.54	0.6665	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			433.40240	423.924	16.51	0.3365	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,403.18880	1,373.864	13.72	0.7741	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,389.82650	1,365.151	14.11	0.6943	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			428.92650	443.951	14.11	0.3057	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,739.16300	3,776.581	19.67	0.8418	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,516.97130	1,546.786	16.36	0.6175	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,408.21930	3,369.517	13.89	0.9670	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			27.31930	28.317	13.89	0.0330	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			230.06300	227.781	19.67	0.1582	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			615.29820	605.451	16.37	0.3812	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,524.39820	1,554.251	16.37	0.6188	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			612.73160	602.933	16.38	0.3799	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,531.83160	1,561.733	16.38	0.6201	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			617.87130	607.986	16.36	0.3825	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			830.85420	854.477	14.94	0.4260	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,153.65420	1,137.677	14.94	0.5740	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			870.01860	894.078	15.02	0.4372	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,122.81860	1,107.278	15.02	0.5628	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			648.27560	669.555	14.54	0.3687	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,321.07560	1,302.755	14.54	0.6313	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			781.77520	804.821	14.84	0.4115	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,194.57520	1,178.021	14.84	0.5885	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			755.49600	741.490	16.49	0.3937	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	Put			1,777.69600	1,805.190	16.49	0.6063	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			760.69300	746.609	16.47	0.3960	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,762.89300	1,790.310	16.47	0.6040	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			758.08920	744.041	16.48	0.3949	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,770.28920	1,797.741	16.48	0.6051	0.00	0	0
Total € / R Option												0.00	0	264,928
Total € / R												123,417,285.40	7,543	467,741
AUS / R	On	18/03/2019	Foreign Exchange Future			10.08830		10.07990			0.0000	151,324.50	15	4,716
AUS / R	On	14/06/2019	Foreign Exchange Future			10.20840		10.20000			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.34200		10.33370			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.47030		10.46180			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.60870		10.60170			0.0000	0.00	0	0
Total AUS / R Future												151,324.50	15	21,370
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			296.16700	286.540	13.69	0.8268	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			24.71030	23.548	13.76	0.1653	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			304.81030	295.248	13.76	0.8347	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			23.42010	22.321	13.82	0.1578	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			313.52010	304.021	13.82	0.8422	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			26.06700	24.840	13.69	0.1732	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			873.83900	866.215	14.76	0.8208	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			72.62880	73.404	14.78	0.1767	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			882.62880	875.004	14.78	0.8233	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			71.43770	72.216	14.81	0.1741	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			891.43770	883.816	14.81	0.8259	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			73.83900	74.615	14.76	0.1792	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			668.04370	659.702	13.32	0.6431	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			237.07350	237.016	13.27	0.3635	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			653.37350	645.016	13.27	0.6365	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			234.39490	234.344	13.30	0.3602	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			660.69490	652.344	13.30	0.6398	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			231.74370	231.702	13.32	0.3569	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			304.78550	310.764	13.21	0.3871	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			742.98550	740.464	13.21	0.6129	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			301.99260	307.955	13.23	0.3843	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			750.19260	747.656	13.23	0.6157	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			307.60470	313.595	13.19	0.3899	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			735.80470	733.295	13.19	0.6101	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			816.20340	813.548	13.38	0.6402	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			278.00340	283.848	13.38	0.3598	0.00	0	1,000
AUS / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			829.81820	829.863	13.27	0.5926	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			378.62920	385.648	13.28	0.4049	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			836.92920	836.948	13.28	0.5951	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			375.76300	382.761	13.30	0.4025	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			844.06300	844.061	13.30	0.5975	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			381.51820	388.563	13.27	0.4074	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												151,324.50	15	22,370
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.70330		10.72950			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.83910		10.86670			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.98700		11.01550			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.12640		11.15560			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.27670		11.30670			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,300
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			117.53250	97.245	13.15	0.4666	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			118.03250	123.945	13.15	0.5334	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			112.42290	93.150	13.20	0.4524	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			122.92290	129.850	13.20	0.5476	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			122.77610	101.480	13.10	0.4809	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			113.27610	118.180	13.10	0.5191	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			349.66420	332.242	13.69	0.5343	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			282.96420	293.142	13.69	0.4657	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			344.82680	327.582	13.71	0.5292	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			288.12680	298.482	13.71	0.4708	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			354.55330	336.951	13.67	0.5394	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			277.85330	287.851	13.67	0.4606	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			309.99360	296.868	14.41	0.3866	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			684.49360	699.868	14.41	0.6134	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			307.03660	294.033	14.43	0.3836	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			691.53660	707.033	14.43	0.6164	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			312.97570	299.728	14.39	0.3896	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			677.47570	692.728	14.39	0.6104	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			397.41350	386.742	14.30	0.4105	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			781.81350	800.342	14.30	0.5895	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			394.34900	383.776	14.32	0.4080	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			788.74900	807.376	14.32	0.5920	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			400.49850	389.731	14.28	0.4130	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			774.89850	793.331	14.28	0.5870	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			491.83480	479.824	14.30	0.4307	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			875.13480	893.124	14.30	0.5693	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			488.68350	476.748	14.32	0.4286	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			881.98350	900.048	14.32	0.5714	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			495.01210	482.916	14.29	0.4329	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			868.31210	886.216	14.29	0.5671	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	1,300
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			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			14.25290		14.23830			0.0000	0.00	0	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.52360		14.51040			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.82320		14.81100			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.11090		15.09960			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.42470		15.41500			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,493
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			93.76820	95.880	16.44	0.3251	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			325.46820	312.980	16.44	0.6749	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			91.38840	93.464	16.51	0.3182	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			333.08840	320.564	16.51	0.6818	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			96.21080	98.358	16.37	0.3322	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			317.91080	305.458	16.37	0.6678	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			383.58900	391.189	15.81	0.4494	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			603.18900	597.589	15.81	0.5506	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			380.14690	387.707	15.83	0.4463	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			609.74690	604.107	15.83	0.5537	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			387.06140	394.698	15.79	0.4525	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			596.66140	591.098	15.79	0.5475	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			393.37330	399.849	16.95	0.3463	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,272.37330	1,266.649	16.95	0.6537	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			391.08350	397.521	16.97	0.3446	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,280.08350	1,274.321	16.97	0.6554	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			395.68230	402.192	16.94	0.3480	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,264.68230	1,258.992	16.94	0.6520	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			567.90420	577.592	17.18	0.3895	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,418.30420	1,416.692	17.18	0.6105	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			565.35570	575.013	17.20	0.3880	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,425.75570	1,424.113	17.20	0.6120	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			562.82050	572.446	17.21	0.3866	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,433.22050	1,431.546	17.21	0.6134	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			642.86530	650.142	17.77	0.3723	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,857.86530	1,855.442	17.77	0.6277	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			640.57360	647.827	17.78	0.3712	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,865.57360	1,863.127	17.78	0.6288	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			645.16120	652.467	17.76	0.3735	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,850.16120	1,847.767	17.76	0.6265	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	1,493
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12250		2.11340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14490		2.13570			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.16920		2.15990			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.19190		2.18230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			164.31590	117.291	12.79	0.3307	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			438.98210	498.106	13.67	0.7790	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			104.98210	73.106	13.67	0.2210	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			365.80070	417.734	13.23	0.7285	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			131.80070	92.734	13.23	0.2715	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			298.31590	342.291	12.79	0.6693	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			89.51500	79.944	13.32	0.1070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,660.47820	1,741.436	13.31	0.8794	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			103.47820	92.436	13.31	0.1206	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,576.09110	1,655.438	13.30	0.8646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			119.09110	106.438	13.30	0.1354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,746.51500	1,828.944	13.32	0.8930	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,226.07730	1,285.533	13.34	0.6662	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			527.07730	493.533	13.34	0.3338	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,169.67350	1,227.133	13.40	0.6477	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			570.67350	535.133	13.40	0.3523	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,284.49210	1,345.933	13.28	0.6845	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			485.49210	453.933	13.28	0.3155	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,370.70660	1,422.789	13.50	0.6329	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			747.70660	703.789	13.50	0.3671	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,479.96750	1,533.279	13.36	0.6637	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			656.96750	614.279	13.36	0.3363	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,424.51210	1,477.187	13.43	0.6483	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			701.51210	658.187	13.43	0.3517	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			2.16420		2.16900			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.20460		2.20960			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24900		2.25440			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.29170		2.29710			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33790		2.34390			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			963.64110	990.559	16.88	0.9021	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			74.37210	47.645	16.02	0.1397	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			784.37210	805.645	16.02	0.8603	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	18/03/2019	Foreign Exchange Option	2.25	Call			63.07720	38.584	16.36	0.1156	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			873.07720	896.584	16.36	0.8844	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			53.64110	32.558	16.88	0.0979	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			341.26000	347.987	13.49	0.3254	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			975.48730	933.575	13.57	0.6501	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			379.48730	387.575	13.57	0.3499	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			916.26100	875.787	13.64	0.6253	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			420.26100	429.787	13.64	0.3747	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,037.26000	993.987	13.49	0.6746	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			476.51510	457.291	15.36	0.3012	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,932.51510	1,967.291	15.36	0.6988	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			522.20420	500.342	15.16	0.3249	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,778.20420	1,810.342	15.16	0.6751	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			498.81880	478.295	15.26	0.3128	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,854.81880	1,888.295	15.26	0.6872	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			476.83980	464.555	16.03	0.2557	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,905.83980	2,947.555	16.03	0.7443	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			460.87780	447.881	16.10	0.2479	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,989.87780	3,030.881	16.10	0.7521	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			493.44110	481.898	15.97	0.2637	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,822.44110	2,864.898	15.97	0.7363	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			643.42510	624.983	16.06	0.2849	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,204.42510	3,245.983	16.06	0.7151	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			624.36700	606.813	16.12	0.2779	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,285.36700	3,327.813	16.12	0.7221	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			605.90960	589.230	16.18	0.2711	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,366.90960	3,410.230	16.18	0.7289	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			1.81540		1.80770			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83900		1.83100			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.86430		1.85600			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.88740		1.87890			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			327.47150	364.878	15.22	0.6871	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			150.47150	110.878	15.22	0.3129	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			266.07580	296.153	14.89	0.6205	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			189.07580	142.153	14.89	0.3795	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			395.21950	439.582	15.55	0.7459	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			118.21950	85.582	15.55	0.2541	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,002.74460	1,053.388	15.13	0.7221	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			292.74460	263.388	15.13	0.2779	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			941.33720	989.781	15.27	0.6965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			331.33720	299.781	15.27	0.3035	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,067.02060	1,119.868	15.00	0.7471	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			257.02060	229.868	15.00	0.2529	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,040.26930	1,081.830	15.64	0.6053	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			680.26930	638.830	15.64	0.3947	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			992.74280	1,032.509	15.75	0.5865	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			732.74280	689.509	15.75	0.4135	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,089.80160	1,133.189	15.53	0.6242	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			629.80160	590.189	15.53	0.3758	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,240.74760	1,287.104	15.76	0.5997	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			851.74760	813.104	15.76	0.4003	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,195.15730	1,240.310	15.87	0.5843	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			906.15730	866.310	15.87	0.4157	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,287.99690	1,335.578	15.65	0.6151	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			798.99690	761.578	15.65	0.3849	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			0.14210		0.14130			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14170		0.14030			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14120		0.14080			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14090		0.13900			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14050		0.13990			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.65170		1.66080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67510		1.68440			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.70050		1.71010			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.72440		1.73430			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			9.68600		9.67520			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.80540		9.79500			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.93570		9.92590			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.05880		10.04960			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.19070		10.18210			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			195.18840	198.829	13.65	0.7326	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			49.98840	42.829	13.65	0.2674	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			187.91920	191.331	13.60	0.7202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			52.71920	45.331	13.60	0.2798	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			202.57460	206.443	13.71	0.7446	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			47.37460	40.443	13.71	0.2554	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			226.43090	230.497	13.66	0.4504	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			351.43090	345.097	13.66	0.5496	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			222.85240	226.901	13.69	0.4450	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			357.85240	351.501	13.69	0.5550	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			230.06160	234.145	13.63	0.4557	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			345.06160	338.745	13.63	0.5443	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			420.99700	424.614	13.15	0.5549	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			345.09700	338.914	13.15	0.4451	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			416.25800	419.837	13.17	0.5507	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			350.35800	344.137	13.17	0.4493	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			425.78160	429.436	13.14	0.5591	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			339.88160	333.736	13.14	0.4409	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			362.84830	367.536	13.93	0.4321	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			663.24830	658.736	13.93	0.5679	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			359.61760	364.295	13.94	0.4292	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			670.01760	665.495	13.94	0.5708	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			366.10750	370.805	13.91	0.4351	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			656.50750	652.005	13.91	0.5649	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			439.64240	443.003	14.12	0.4406	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			777.54240	772.303	14.12	0.5594	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			436.41990	439.773	14.14	0.4381	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			784.31990	779.074	14.14	0.5619	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			442.88900	446.257	14.11	0.4431	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			770.78900	765.557	14.11	0.5569	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33380		1.33490			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34030		1.34140			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34610		1.34710			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35030		1.35100			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			51.00000	62.000		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			151.00000	162.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			49.00000	38.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	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	1.32	Call			214.00000	203.000		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			114.00000	103.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	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			314.00000	303.000		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
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			171.00000	161.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			71.00000	61.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			271.00000	261.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			110.00000	103.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			10.00000	3.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			210.00000	203.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	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			1.32000		1.32900			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32580		1.33480			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33180		1.34080			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33730		1.34640			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34300		1.35190			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,224
Total QUANTO £ / \$												0.00	0	2,224
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13380		1.14130			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14220		1.14980			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15130		1.15890			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15990		1.16760			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16920		1.17690			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			10.50970		10.48390			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.63920		10.61260			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.78350		10.75710			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.91990		10.89310			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			204.10250	216.787	13.76	0.7315	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			60.20250	47.087	13.76	0.2685	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			197.06880	209.357	13.72	0.7201	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	10.35	Put			63.16880	49.657	13.72	0.2799	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			211.24800	224.326	13.80	0.7427	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			57.34800	44.626	13.80	0.2573	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			73.99450	67.015	12.59	0.1713	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			692.16240	712.059	12.56	0.8368	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			69.56240	62.859	12.56	0.1632	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			684.35440	704.113	12.58	0.8328	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			71.75440	64.913	12.58	0.1672	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			676.59450	696.215	12.59	0.8287	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			541.23970	554.063	13.14	0.6199	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			304.13970	290.563	13.14	0.3801	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			536.00220	548.747	13.15	0.6160	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			308.90220	295.247	13.15	0.3840	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			530.80560	543.472	13.17	0.6122	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			313.70560	299.972	13.17	0.3878	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			626.08440	642.693	13.38	0.6007	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			402.98440	392.793	13.38	0.3993	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			621.16180	637.700	13.40	0.5976	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			408.06180	397.800	13.40	0.4024	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			631.04040	647.716	13.37	0.6038	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			397.94040	387.816	13.37	0.3962	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			2.62510		2.60920			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.52930		2.51460			0.0000	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Future			2.44900		2.43560			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.38870		2.37590			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	25,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			4.58750	5.538	17.28	0.1270	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			125.38750	110.438	17.28	0.8730	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			3.83090	4.617	17.47	0.1084	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			134.63090	119.517	17.47	0.8916	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			5.48340	6.629	17.09	0.1482	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			116.28340	101.529	17.09	0.8518	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.05210	1.353	26.88	0.0114	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,016.45210	1,002.053	26.88	0.9886	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.99070	1.277	26.88	0.0109	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,026.39070	1,011.977	26.88	0.9891	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.11710	1.433	26.88	0.0121	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,006.51710	992.133	26.88	0.9879	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			166.08960	176.393	17.19	0.6519	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			80.48960	77.394	17.19	0.3481	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			159.87940	170.103	17.14	0.6396	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
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			84.27940	81.103	17.14	0.3604	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			172.42350	183.109	17.28	0.6638	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			76.82350	74.109	17.28	0.3362	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			202.93490	212.412	18.52	0.6431	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			107.03490	103.712	18.52	0.3569	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			196.98480	206.331	18.48	0.6332	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			111.08480	107.631	18.48	0.3668	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			191.13610	200.351	18.43	0.6232	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			115.23610	111.651	18.43	0.3768	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												1 182 752 465.50	81,332	1,623,220
Total Options												978 309.05	51,500	6,411,021
Grand Total:												1,183,730,774.55	132,832	8,034,241