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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/12/2018	Foreign Exchange Future	14.53990	14.57320			0.0000	0.00	0	285
\$ / R	On	31/12/2018	Foreign Exchange Future	14.53990	14.57670			0.0000	0.00	0	1,952
\$ / R	On	02/01/2019	Foreign Exchange Future	14.53880	14.57900			0.0000	0.00	0	55
\$ / R	On	03/01/2019	Foreign Exchange Future	14.54020	14.58010			0.0000	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Future	14.54570	14.58690			0.0000	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Future	14.55990	14.60040			0.0000	0.00	0	324
\$ / R	On	16/01/2019	Foreign Exchange Future	14.56180	14.60210			0.0000	0.00	0	20
\$ / R	On	17/01/2019	Foreign Exchange Future	14.56360	14.60380			0.0000	0.00	0	126
\$ / R	On	18/01/2019	Foreign Exchange Future	14.56540	14.60550			0.0000	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Future	14.57090	14.61050			0.0000	0.00	0	1,901
\$ / R	On	25/01/2019	Foreign Exchange Future	14.57820	14.61730			0.0000	0.00	0	51
\$ / R	On	30/01/2019	Foreign Exchange Future	14.58740	14.62600			0.0000	0.00	0	1,018
\$ / R	On	31/01/2019	Foreign Exchange Future	14.58920	14.62780			0.0000	0.00	0	1,655
\$ / R	On	13/02/2019	Foreign Exchange Future	14.61240	14.65110			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future	14.61600	14.65470			0.0000	0.00	0	6
\$ / R	On	25/02/2019	Foreign Exchange Future	14.63380	14.67260			0.0000	0.00	0	15
\$ / R	On	28/02/2019	Foreign Exchange Future	14.63920	14.67800			0.0000	0.00	0	6,098
\$ / R	On	04/03/2019	Foreign Exchange Future	14.64640	14.68520			0.0000	0.00	0	74
\$ / R	On	05/03/2019	Foreign Exchange Future	14.64820	14.68700			0.0000	0.00	0	80
\$ / R	On	11/03/2019	Foreign Exchange Future	14.65890	14.69780			0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Future	14.67150	14.71050			0.0000	253,127,389.50	17,253	485,434

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 Future			14.68770		14.72670			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.69130		14.73040			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.69870		14.73780			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.70430		14.74330			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.74320		14.78210			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.75060		14.78950			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.80810		14.84680			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.81370		14.85230			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.81550		14.85420			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.83410		14.87260			0.0000	370,852.50	25	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.84520		14.88370			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.86000		14.89850			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.86570		14.90420			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.86950		14.90800			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.92280		14.96110			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.92470		14.96300			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.94750		14.98570			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.97980		15.01800			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.98550		15.02370			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.98930		15.02750			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.99120		15.02940			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			15.01210		15.05020			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			15.03870		15.07680			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			15.04260		15.08070			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.09930		15.13700			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.15610		15.19340			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.16190		15.19930			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.16580		15.20320			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.18340		15.22060			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.21870		15.25580			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.22290		15.26000			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.28380		15.32090			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.34900		15.38600			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.37850		15.41540			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.41420		15.45110			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.47100		15.50780			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.54250		15.57920			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.56350		15.60020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.66020		15.69670			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.76120		15.79750			0.0000	0.00	0	0
Total \$ / R Future												253,498,242.00	17,278	737,643
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			33.17170	11.155	25.65	0.1163	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			296.37170	241.055	25.65	0.8837	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			3.22530	2.830	24.54	0.0204	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			779.92530	742.730	24.54	0.9796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,576.71190	1,539.936	31.27	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.01190	0.036	31.27	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			30.03480	23.321	20.32	0.1453	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			386.73480	343.221	20.32	0.8547	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			361.29860	316.935	20.01	0.8344	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			34.59860	27.035	20.01	0.1656	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,003.32310	3,040.138	50.86	0.9998	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.02310	0.038	50.86	0.0002	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,353.36380	2,390.144	41.84	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.06380	0.044	41.84	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			31.13180	15.910	21.37	0.1035	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			414.43180	436.009	21.37	0.8965	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.00990	0.007	24.42	0.0001	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,679.00990	1,638.807	24.42	0.9999	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			74.15300	68.208	18.01	0.2945	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			304.25300	258.408	18.01	0.7055	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			1,012.05790	971.710	21.62	0.9899	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			1.95790	1.510	21.62	0.0101	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			10.38630	10.196	19.94	0.0586	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			660.48630	620.396	19.94	0.9414	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			227.70720	233.948	17.50	0.5871	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			164.60720	129.648	17.50	0.4129	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			34.94640	37.929	17.52	0.1606	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			501.84640	463.629	17.52	0.8394	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			4.52130	4.362	18.89	0.0240	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			951.42130	910.062	18.89	0.9760	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			427.44180	385.314	17.15	0.6907	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			117.04180	115.414	17.15	0.3093	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			141.95800	141.513	17.30	0.3557	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			382.35800	341.413	17.30	0.6443	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			766.08330	722.251	16.21	0.9115	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			25.68330	22.352	16.21	0.0885	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			45.13450	41.462	16.52	0.1447	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			645.53450	601.362	16.52	0.8553	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			86.78180	83.942	16.93	0.2465	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			497.18180	453.842	16.93	0.7535	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			198.62570	200.706	17.65	0.4376	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			320.72570	282.506	17.65	0.5624	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			200.18680	201.957	17.71	0.4313	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			333.98680	295.557	17.71	0.5687	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			1.22230	1.272	22.38	0.0050	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,946.72230	1,906.672	22.38	0.9950	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			133.44120	132.099	17.17	0.3076	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			483.94120	442.999	17.17	0.6924	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			83.92930	80.972	17.07	0.2017	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			681.22930	639.172	17.07	0.7983	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	30/01/2019	Foreign Exchange Option	12.95	Put			4.24990	4.562	18.31	0.0154	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,680.24990	1,641.962	18.31	0.9846	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			490.87890	500.715	18.63	0.6258	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			236.87890	208.115	18.63	0.3742	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			674.30610	689.056	19.35	0.7182	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			172.10610	148.256	19.35	0.2818	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			580.24750	541.158	17.34	0.7021	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			152.44750	151.958	17.34	0.2979	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			220.17830	221.281	17.60	0.3850	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,841.09270	1,802.599	18.90	0.9886	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,632.76980	1,594.610	18.00	0.9820	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			4.96980	5.410	18.00	0.0180	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			467.97830	430.481	17.60	0.6150	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			948.61550	969.164	20.22	0.8172	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			106.41550	88.364	20.22	0.1828	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			547.48290	508.762	17.41	0.6784	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			169.68290	169.562	17.41	0.3216	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			3.29270	3.399	18.90	0.0114	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			685.61310	700.519	19.16	0.6692	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			236.71310	212.918	19.16	0.3308	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			255.65140	259.156	17.65	0.3768	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			560.35140	525.156	17.65	0.6232	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			176.08480	177.653	17.13	0.2741	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			778.68480	741.453	17.13	0.7259	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			367.61610	374.575	17.86	0.4415	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			525.61610	493.775	17.86	0.5585	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			16.94830	15.405	17.87	0.0349	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,864.94830	1,824.605	17.87	0.9651	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,700.03910	1,659.144	17.23	0.9549	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			22.03910	19.943	17.23	0.0451	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,126.16550	1,148.382	20.18	0.7701	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			174.16550	157.582	20.18	0.2299	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			676.07420	641.328	17.47	0.6582	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			248.07420	252.128	17.47	0.3418	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			842.97260	860.851	19.42	0.6853	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			250.97260	230.051	19.42	0.3147	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			706.97310	671.764	17.40	0.6763	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			228.97310	232.565	17.40	0.3237	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			293.25930	298.689	17.56	0.3750	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			638.45930	605.089	17.56	0.6250	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			318.09000	324.223	17.66	0.3930	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			615.09000	582.423	17.66	0.6070	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			776.39410	793.495	19.09	0.6332	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			324.19410	302.395	19.09	0.3668	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			923.51230	887.239	17.02	0.7563	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			165.71230	168.339	17.02	0.2437	0.00	0	27,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			302.48720	283.073	19.43	0.3348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			911.98720	931.573	19.43	0.6652	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			299.87680	280.576	19.45	0.3324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			919.37680	939.076	19.45	0.6676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			305.12240	285.592	19.41	0.3372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			904.62240	924.092	19.41	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,916.42000	2,877.217	20.71	0.9887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			5.92000	5.717	20.71	0.0113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,659.24170	2,619.875	19.94	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			8.74170	8.375	19.94	0.0164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,214.13650	3,174.955	21.45	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			3.63650	3.455	21.45	0.0069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,380.97250	4,341.869	24.01	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.47250	0.369	24.01	0.0008	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			874.21880	839.655	17.21	0.7172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			213.71880	218.155	17.21	0.2828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			389.53880	398.218	17.82	0.4213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			620.03880	589.718	17.82	0.5787	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,975.00740	1,934.706	17.86	0.9556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			24.50740	23.206	17.86	0.0444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			75.24440	75.167	16.71	0.1264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,335.74440	1,296.667	16.71	0.8736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			661.99170	677.283	18.70	0.5703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			412.49170	388.783	18.70	0.4297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			825.09230	843.285	19.18	0.6355	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			335.59230	314.785	19.18	0.3645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,975.90130	2,936.733	20.89	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.40130	5.233	20.89	0.0103	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,009.73040	1,030.771	19.69	0.6953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			270.23040	252.271	19.69	0.3047	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			308.27620	315.039	17.56	0.3627	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			718.77620	686.539	17.56	0.6373	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,091.51910	1,053.830	16.90	0.8036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			131.01910	132.330	16.90	0.1964	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,256.53970	2,216.734	18.72	0.9705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			16.03970	15.233	18.72	0.0295	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			1,008.00510	971.061	16.97	0.7739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			157.50510	159.561	16.97	0.2261	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,327.24890	1,288.205	16.71	0.8716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			76.74890	76.705	16.71	0.1284	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			978.51100	941.871	16.99	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			168.01100	170.371	16.99	0.2374	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			803.89970	821.738	19.12	0.6277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			344.39970	323.238	19.12	0.3723	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,079.41570	1,101.434	19.88	0.7147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			249.91570	232.934	19.88	0.2853	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			641.03310	610.272	17.76	0.5917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			370.53310	378.772	17.76	0.4083	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,745.18740	1,704.330	17.14	0.9380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			34.68740	32.830	17.14	0.0620	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,217.51010	2,177.646	18.60	0.9687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			17.01010	16.146	18.60	0.0313	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			907.84970	872.877	17.14	0.7326	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			197.34970	201.377	17.14	0.2674	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			730.42600	697.987	17.54	0.6438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			299.92600	306.487	17.54	0.3562	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,434.77530	2,467.710	22.71	0.9143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			65.27530	59.210	22.71	0.0857	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,017.39500	1,038.544	19.72	0.6975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			267.89500	250.044	19.72	0.3025	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,444.21870	2,477.197	22.72	0.9150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			64.71870	58.697	22.72	0.0850	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,840.52470	1,799.915	17.44	0.9460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			30.02470	28.415	17.44	0.0540	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,364.05920	1,389.537	20.59	0.7805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			184.55920	171.037	20.59	0.2195	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,835.30360	2,869.807	23.43	0.9385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			45.80360	41.307	23.43	0.0615	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			594.54610	564.785	17.89	0.5624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			414.04610	423.285	17.89	0.4376	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,174.69390	1,197.967	20.12	0.7390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			225.19390	209.467	20.12	0.2610	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			1,988.56620	2,019.044	21.88	0.8742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			99.06620	90.544	21.88	0.1258	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			464.63560	439.187	18.41	0.4710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			574.13560	587.687	18.41	0.5290	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,569.70740	1,597.038	21.08	0.8172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			150.20740	138.538	21.08	0.1828	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,821.40570	1,780.748	17.38	0.9445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			30.90570	29.248	17.38	0.0555	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			690.24720	658.524	17.64	0.6211	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			329.74720	337.024	17.64	0.3789	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,457.38960	1,483.833	20.82	0.7981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			167.88960	155.333	20.82	0.2019	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,631.71480	1,590.528	16.79	0.9269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			41.21480	39.028	16.79	0.0731	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			579.64760	550.228	17.93	0.5527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			429.14760	438.728	17.93	0.4473	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,413.18930	1,373.862	16.65	0.8912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			62.68930	62.362	16.65	0.1088	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,510.12930	1,470.561	16.58	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			49.62930	49.061	16.58	0.0895	0.00	0	225,407

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		609.73970	579.642	17.85	0.5722	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		399.23970	408.142	17.85	0.4278	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		1,130.60610	1,092.622	16.87	0.8165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		120.10610	121.122	16.87	0.1835	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		460.71790	435.396	18.43	0.4680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		580.21790	593.896	18.43	0.5320	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,297.25940	1,321.998	20.43	0.7668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		197.75940	183.498	20.43	0.2332	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		497.04830	470.605	18.25	0.4955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		526.54830	539.105	18.25	0.5045	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		456.83300	431.636	18.45	0.4650	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		586.33300	600.136	18.45	0.5350	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,789.83100	1,818.895	21.50	0.8501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		120.33100	110.395	21.50	0.1499	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,378.22470	2,410.895	22.60	0.9101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		68.72470	62.395	22.60	0.0899	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,453.66730	2,486.687	22.74	0.9156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		64.16730	58.187	22.74	0.0844	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		1,146.43030	1,108.337	16.85	0.8215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		115.93030	116.837	16.85	0.1785	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		880.87650	846.229	17.19	0.7203	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		210.37650	214.729	17.19	0.2797	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,317.55730	3,351.552	23.55	0.9631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		28.05730	23.052	23.55	0.0369	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		1,060.75040	1,023.318	16.92	0.7931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		140.25040	141.818	16.92	0.2069	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		359.57280	337.815	19.02	0.3854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		769.07280	786.315	19.02	0.6146	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		338.50380	317.579	19.16	0.3671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		818.00380	836.079	19.16	0.6329	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,576.94360	2,610.493	22.96	0.9239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		57.44360	51.993	22.96	0.0761	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,321.87230	2,354.265	22.50	0.9057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		72.37230	65.765	22.50	0.0943	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		356.48800	334.850	19.04	0.3828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		775.98800	793.350	19.04	0.6172	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,707.85740	3,742.144	23.50	0.9767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		18.35740	13.644	23.50	0.0233	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		1,970.32590	2,000.682	21.85	0.8722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		100.82590	92.182	21.85	0.1278	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		385.18060	362.452	18.86	0.4072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		714.68060	730.952	18.86	0.5928	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,331.25050	2,363.690	22.52	0.9064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		71.75050	65.190	22.52	0.0936	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		1,251.83640	1,213.124	16.77	0.8522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		91.33640	91.624	16.77	0.1478	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,697.77500	1,656.784	16.99	0.9336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		37.27500	35.284	16.99	0.0664	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		1,114.88830	1,077.021	16.88	0.8114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		124.38830	125.521	16.88	0.1886	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,048.24810	1,069.836	19.80	0.7062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		258.74810	241.337	19.80	0.2938	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,603.52410	1,562.250	16.70	0.9238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		43.02410	40.750	16.70	0.0762	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,643.64250	2,677.459	23.08	0.9280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		54.14250	48.959	23.08	0.0720	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		1,210.78720	1,172.291	16.80	0.8408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		100.28720	100.791	16.80	0.1592	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		536.71880	508.344	18.06	0.5238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		476.21880	486.844	18.06	0.4762	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,718.69350	1,747.196	21.37	0.8402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		129.19350	118.696	21.37	0.1598	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,439.38500	1,399.988	16.63	0.8967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		58.88500	58.488	16.63	0.1033	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,063.79220	1,085.598	19.84	0.7105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		254.29220	237.098	19.84	0.2895	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		1,293.49720	1,254.591	16.74	0.8632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		82.99720	83.091	16.74	0.1368	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		681.54500	697.205	18.76	0.5788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		402.04500	378.705	18.76	0.4212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		778.39470	745.174	17.42	0.6697	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		267.89470	273.674	17.42	0.3303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		365.81860	343.820	18.98	0.3908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		755.31860	772.320	18.98	0.6092	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		635.73560	605.081	17.78	0.5884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		375.23560	383.581	17.78	0.4116	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		468.58040	443.007	18.39	0.4740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		568.08040	581.507	18.39	0.5260	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,313.86970	1,338.797	20.47	0.7703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		194.36970	180.297	20.47	0.2297	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,378.55370	1,339.329	16.68	0.8836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		68.05370	67.829	16.68	0.1164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		651.73200	620.754	17.73	0.5982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		361.23200	369.254	17.73	0.4018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,440.29950	1,466.571	20.78	0.7950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		170.79950	158.071	20.78	0.2050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		839.34140	857.769	19.23	0.6406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		329.84140	309.270	19.23	0.3594	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		1,015.45310	978.435	16.96	0.7767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		154.95310	156.935	16.96	0.2233	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		688.11790	703.901	18.78	0.5816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		398.61790	375.401	18.78	0.4184	0.00	0	1,260

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		971.71390	992.198	19.59	0.6840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		282.21390	263.698	19.59	0.3160	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		562.05550	575.358	18.37	0.5229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		472.55550	446.858	18.37	0.4771	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,936.47410	1,896.089	17.74	0.9530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		25.97410	24.589	17.74	0.0470	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		1,194.54210	1,156.142	16.82	0.8361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		104.04210	104.642	16.82	0.1639	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		379.96890	388.427	17.79	0.4148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		630.46890	599.927	17.79	0.5852	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		237.23070	220.885	20.00	0.2729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,126.73070	1,149.385	20.00	0.7271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		52.79200	47.718	23.14	0.0703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		2,672.29200	2,706.218	23.14	0.9297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		4,943.76380	4,980.845	23.42	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		4.26380	2.345	23.42	0.0048	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		287.65830	293.920	17.49	0.3464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		748.15830	715.420	17.49	0.6536	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		1,613.26620	1,640.872	21.16	0.8243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		143.76620	132.372	21.16	0.1757	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		860.89320	879.671	19.29	0.6481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		321.39320	301.171	19.29	0.3519	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		1,037.97060	1,000.742	16.94	0.7849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		147.47060	149.242	16.94	0.2151	0.00	0	1,800
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		1,025.56440	989.528	17.04	0.7614	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		178.86440	181.828	17.04	0.2386	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		12.56730	12.848	19.22	0.0236	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,529.26730	2,490.548	19.22	0.9764	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		940.31570	906.265	17.15	0.7276	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		213.61570	218.565	17.15	0.2724	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		645.48870	616.298	17.89	0.5750	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		418.78870	428.598	17.89	0.4250	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		820.93240	788.711	17.48	0.6669	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		290.53240	297.411	17.48	0.3331	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,294.64160	1,319.388	20.38	0.7433	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		235.04160	220.688	20.38	0.2567	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		511.89800	523.665	18.18	0.4755	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		572.29800	544.965	18.18	0.5245	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		791.12530	759.383	17.55	0.6518	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		310.72530	318.083	17.55	0.3482	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,012.85250	1,033.911	19.66	0.6728	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		313.25250	295.211	19.66	0.3272	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		43.65760	42.814	17.26	0.0729	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,774.05760	1,734.114	17.26	0.9271	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		49.36710	48.512	17.06	0.0803	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,737.16710	1,697.212	17.06	0.9197	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	05/04/2019	Foreign Exchange Option	13.76	Put			162.39120	164.983	16.99	0.2135	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,145.69120	1,109.283	16.99	0.7865	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			367.33940	375.862	17.71	0.3781	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			760.63940	730.162	17.71	0.6219	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			783.88610	799.927	18.82	0.5520	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			525.98610	503.127	18.82	0.4480	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			904.38970	873.555	17.50	0.6515	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			364.88970	372.955	17.50	0.3485	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,189.10900	1,210.456	19.80	0.6675	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			368.60900	351.056	19.80	0.3325	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			933.42470	902.168	17.43	0.6647	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			343.92470	351.568	17.43	0.3353	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,463.60040	1,487.790	20.44	0.7264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			293.10040	278.390	20.44	0.2736	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			665.08590	679.036	18.42	0.5010	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			614.58590	589.636	18.42	0.4990	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			56.53090	57.876	17.03	0.0831	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,926.03090	1,888.476	17.03	0.9169	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,853.13720	1,815.583	16.94	0.9080	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			63.63720	64.983	16.94	0.0920	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			132.31840	134.302	16.74	0.1675	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,431.81840	1,394.902	16.74	0.8325	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			338.49230	323.644	20.58	0.2811	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			1,007.21650	977.123	17.51	0.6531	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			410.41650	419.023	17.51	0.3469	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,357.49660	1,378.784	19.96	0.6659	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			414.29660	396.884	19.96	0.3341	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			102.08300	103.749	16.67	0.1241	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,808.88300	1,771.849	16.67	0.8759	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,930.03530	1,893.243	16.70	0.8946	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			83.23530	85.143	16.70	0.1054	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			813.59880	828.446	18.67	0.5201	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			650.39880	626.546	18.67	0.4799	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,035.77690	1,005.318	17.44	0.6649	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			388.97690	397.218	17.44	0.3351	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,641.69230	1,665.544	20.58	0.7189	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			19.11690	20.978	16.78	0.0316	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,731.41690	2,694.678	16.78	0.9684	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			536.98340	547.163	17.86	0.4068	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			881.18340	852.663	17.86	0.5932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,619.49370	2,582.050	16.40	0.9599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			26.89370	27.950	16.40	0.0401	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			587.34910	597.962	17.99	0.4198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			879.94910	852.062	17.99	0.5802	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,184.65810	2,147.816	16.53	0.9196	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			483.78950	492.676	17.68	0.3728	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			488.48040	497.449	17.70	0.3751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			991.72700	962.032	17.67	0.6294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			479.12700	487.932	17.67	0.3706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			1,080.46970	1,049.515	17.43	0.6655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			407.86970	415.415	17.43	0.3345	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			986.38950	956.776	17.68	0.6272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			428.93260	411.681	20.06	0.3316	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,603.17080	1,625.766	20.40	0.6971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			385.77080	369.866	20.40	0.3029	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,157.03890	1,175.401	19.42	0.6050	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			529.63890	509.502	19.42	0.3950	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			981.08040	951.549	17.70	0.6249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			355.43160	362.017	17.26	0.3054	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,257.94070	1,277.390	19.64	0.6289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			490.54070	471.490	19.64	0.3711	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			846.79580	819.500	18.10	0.5647	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			624.19580	635.400	18.10	0.4353	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,446.33260	1,467.581	20.06	0.6684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			584.96860	563.363	19.13	0.4276	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,202.81190	1,170.431	17.20	0.7098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			330.21190	336.331	17.20	0.2902	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			856.15110	828.687	18.07	0.5691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			613.55110	624.587	18.07	0.4309	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,158.03160	1,126.117	17.26	0.6946	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			145.79690	138.402	23.08	0.1273	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			887.99220	903.039	18.79	0.5299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			660.59220	637.139	18.79	0.4701	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			507.48110	516.774	17.76	0.3841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			960.08110	930.874	17.76	0.6159	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,032.36860	1,049.263	19.13	0.5724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			404.56080	388.064	20.25	0.3155	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,964.28280	1,927.810	16.60	0.8897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			91.68280	93.710	16.60	0.1103	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,282.27150	1,249.126	17.11	0.7354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			289.67150	295.026	17.11	0.2646	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,233.19690	3,264.302	23.08	0.8727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			495.87070	476.671	19.61	0.3744	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			323.22240	329.206	17.19	0.2859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,215.82240	1,183.306	17.19	0.7141	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,469.52980	1,490.987	20.11	0.6728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			422.12980	405.087	20.11	0.3272	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,531.96080	1,553.964	20.25	0.6845	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			273.77520	278.827	17.07	0.2542	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,192.64800	1,211.403	19.49	0.6137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			515.24800	495.503	19.49	0.3863	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,761.79050	1,725.712	16.66	0.8553	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	13.24	Put			129.19050	131.612	16.66	0.1447	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,243.27070	1,262.571	19.61	0.6256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			770.95690	745.098	18.35	0.5279	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,981.57810	1,945.076	16.59	0.8923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			88.97810	90.976	16.59	0.1077	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			110.80690	113.042	16.63	0.1282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,853.40690	1,817.142	16.63	0.8718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,316.37520	1,282.927	17.07	0.7458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			62.05810	63.716	16.53	0.0804	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,377.48020	1,398.098	19.91	0.6546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			450.08020	432.198	19.91	0.3454	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,187.10620	4,148.819	20.09	0.9932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.50620	4.719	20.09	0.0068	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			718.35690	730.998	18.35	0.4721	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,556.79930	2,585.108	21.91	0.8165	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			220.49930	210.308	21.91	0.1835	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			668.91380	680.989	18.18	0.4482	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			832.61380	806.189	18.18	0.5518	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,122.87770	1,092.796	17.43	0.6663	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			424.37770	432.796	17.43	0.3337	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,796.40310	1,820.083	20.69	0.7144	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			374.90310	360.083	20.69	0.2856	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			948.52340	963.963	18.86	0.5350	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,998.22250	1,961.896	16.50	0.8855	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			677.02340	653.963	18.86	0.4650	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,094.61810	1,064.867	17.50	0.6555	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			446.11810	454.867	17.50	0.3445	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,510.53990	1,531.908	20.10	0.6666	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			449.03990	431.908	20.10	0.3334	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			99.72250	101.896	16.50	0.1145	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			132.54730	135.225	16.58	0.1424	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,846.74730	1,810.925	16.58	0.8576	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,647.03940	1,611.726	16.76	0.8144	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			189.03940	192.226	16.76	0.1856	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,896.34110	1,920.505	20.84	0.7246	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			364.34110	350.005	20.84	0.2754	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,220.01680	1,189.330	17.36	0.6695	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			458.91680	466.530	17.36	0.3305	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,957.15350	1,980.085	20.77	0.7084	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			418.25350	402.886	20.77	0.2916	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,091.55790	1,107.463	19.04	0.5458	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,075.10860	2,040.889	16.23	0.8784	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			712.65790	690.263	19.04	0.4542	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,192.06240	1,161.719	17.43	0.6595	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			480.96240	488.919	17.43	0.3405	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,670.56530	1,692.000	20.25	0.6648	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			491.66530	474.800	20.25	0.3352	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			114.00860	118.089	16.23	0.1216	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,885.15430	1,850.549	16.49	0.8427	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			162.15430	165.849	16.49	0.1573	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,841.68250	1,863.955	20.50	0.6812	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			477.38250	461.454	20.50	0.3188	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			601.66830	611.019	17.73	0.3834	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,107.36830	1,078.519	17.73	0.6166	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,306.35490	1,274.603	17.32	0.6726	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			488.35490	494.803	17.32	0.3274	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,128.71060	2,152.358	20.89	0.7081	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			446.71060	432.158	20.89	0.2919	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,236.67370	1,252.936	19.22	0.5579	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			734.67370	712.736	19.22	0.4421	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,277.23050	1,245.813	17.37	0.6633	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			509.23050	516.013	17.37	0.3367	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,833.40600	1,855.059	20.40	0.6670	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			521.40600	504.858	20.40	0.3330	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			124.89030	126.802	15.84	0.1240	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,142.89030	2,106.602	15.84	0.8760	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			191.54700	193.746	16.31	0.1689	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,925.24700	1,889.246	16.31	0.8311	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			720.07870	730.408	17.97	0.4133	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			1,077.57870	1,049.708	17.97	0.5867	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,176.41030	4,209.165	24.28	0.8586	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			205.81030	200.365	24.28	0.1414	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,492.75810	1,510.892	19.64	0.5987	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			672.95810	652.992	19.64	0.4013	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,570.46880	2,595.839	21.43	0.7475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			390.66880	377.939	21.43	0.2525	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,310.29620	4,272.079	18.03	0.9880	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			10.09620	9.979	18.03	0.0120	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,600.99630	2,566.977	14.77	0.9362	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			50.79630	54.877	14.77	0.0638	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,087.72770	1,059.964	18.02	0.5812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			757.52770	767.864	18.02	0.4188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,268.09310	1,283.930	19.19	0.5536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			768.29310	746.030	19.19	0.4464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,493.38950	1,459.471	17.08	0.7152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			413.18950	417.372	17.08	0.2848	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,178.68650	3,206.994	22.28	0.8008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			298.88650	289.094	22.28	0.1992	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,347.54440	1,314.875	17.29	0.6727	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			507.34440	512.776	17.29	0.3273	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,107.74510	3,135.750	22.18	0.7954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			307.94510	297.850	22.18	0.2046	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,279.74330	1,249.233	17.45	0.6510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			559.54330	567.133	17.45	0.3490	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,673.58000	3,704.708	23.22	0.8297	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			253.78000	246.808	23.22	0.1703	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			765.09030	742.892	19.20	0.4450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,274.89030	1,290.792	19.20	0.5550	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,419.03740	1,385.723	17.19	0.6941	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			458.83740	463.623	17.19	0.3059	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			824.96470	801.555	18.96	0.4721	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,154.76470	1,169.455	18.96	0.5279	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,923.16650	2,950.339	21.93	0.7804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			333.36650	322.439	21.93	0.2196	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,531.64020	1,497.434	17.03	0.7256	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			391.44020	395.333	17.03	0.2744	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,474.72980	4,507.992	24.77	0.8632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			204.92980	200.092	24.77	0.1368	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,822.89500	3,854.482	23.51	0.8370	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			243.09500	236.582	23.51	0.1630	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,986.98980	1,953.754	16.20	0.8357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			186.78980	191.654	16.20	0.1643	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,388.90070	1,355.852	17.23	0.6852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			478.70070	483.752	17.23	0.3148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,860.34320	3,892.039	23.58	0.8387	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			240.54320	234.139	23.58	0.1613	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,837.15680	1,803.558	16.60	0.8009	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			246.95680	251.458	16.60	0.1991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,850.98180	1,817.430	16.56	0.8043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			240.78180	245.330	16.56	0.1957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,506.58110	3,537.161	22.89	0.8210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			266.78110	259.261	22.89	0.1790	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,844.05580	1,810.483	16.58	0.8026	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			243.85580	248.383	16.58	0.1974	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,289.94650	2,313.249	20.96	0.7069	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			476.74650	461.949	20.96	0.2931	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,392.79220	1,359.781	17.29	0.6759	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			515.99220	521.081	17.29	0.3241	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			137.30720	135.162	15.51	0.1260	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,214.10720	2,173.862	15.51	0.8740	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,363.85590	1,331.089	17.33	0.6672	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			537.05590	542.389	17.33	0.3328	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,366.36520	1,382.998	19.34	0.5650	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			763.16520	741.698	19.34	0.4350	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			554.53160	538.083	20.49	0.3334	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,977.73160	1,999.383	20.49	0.6666	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			219.26990	220.285	16.24	0.1782	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,969.96990	1,932.885	16.24	0.8218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,449.93290	1,417.051	17.34	0.6711	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			562.93290	567.752	17.34	0.3289	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,516.89010	1,533.521	19.51	0.5746	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			783.89010	762.821	19.51	0.4254	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,457.83870	2,481.193	21.08	0.7063	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			504.83870	490.493	21.08	0.2937	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			253.28850	255.691	16.33	0.1906	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			2,000.28850	1,964.991	16.33	0.8094	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,144.11040	2,165.347	20.62	0.6690	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			581.11040	564.647	20.62	0.3310	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,478.77240	1,445.652	17.30	0.6793	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			541.77240	546.352	17.30	0.3207	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,288.33240	2,250.358	15.53	0.8689	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			151.33240	151.058	15.53	0.1311	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,556.86370	1,523.744	17.30	0.6827	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			563.46370	567.644	17.30	0.3173	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,599.32150	2,622.453	21.16	0.7046	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			532.72150	518.553	21.16	0.2954	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,644.11520	1,660.940	19.65	0.5802	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,357.79780	2,317.925	15.43	0.8663	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			807.51520	787.040	19.65	0.4198	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,528.14540	1,495.212	17.34	0.6748	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			584.74540	589.112	17.34	0.3252	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,283.79390	2,304.979	20.71	0.6696	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			607.19390	591.079	20.71	0.3304	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			164.39780	161.825	15.43	0.1337	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			286.01350	287.702	16.35	0.1996	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			2,045.31350	2,009.601	16.35	0.8004	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			882.76240	891.472	18.08	0.4162	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,245.96240	1,217.272	18.08	0.5838	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,363.50660	3,324.633	14.33	0.9649	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			32.90660	31.233	14.33	0.0351	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,930.25700	1,894.187	16.75	0.7660	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			369.65700	370.787	16.75	0.2340	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,670.43710	1,636.645	17.17	0.7042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,495.16560	1,510.055	19.33	0.5472	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,502.03840	1,516.997	19.35	0.5484	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			908.90500	886.532	19.32	0.4541	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,488.30500	1,503.132	19.32	0.5459	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,698.49940	2,721.587	21.23	0.7070	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			539.09940	524.987	21.23	0.2930	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			905.76560	883.455	19.33	0.4528	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			519.83710	523.245	17.17	0.2958	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,269.71070	2,290.535	20.63	0.6604	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			640.31070	623.935	20.63	0.3396	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,050.96450	5,081.814	24.64	0.8461	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	20.00	Call			271.56450	265.214	24.64	0.1539	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			902.63840	880.397	19.35	0.4516	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,641.01120	1,607.432	17.28	0.6864	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			585.21120	588.732	17.28	0.3136	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,748.38710	2,770.796	21.24	0.7024	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			564.18710	549.496	21.24	0.2976	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,785.87000	1,802.671	19.79	0.5862	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			831.67000	811.371	19.79	0.4138	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,612.40810	1,578.991	17.33	0.6789	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			606.60810	610.291	17.33	0.3211	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,431.18660	2,451.641	20.79	0.6696	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			636.98660	620.341	20.79	0.3304	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			178.14510	174.482	15.38	0.1365	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,433.94510	2,393.181	15.38	0.8635	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			319.46990	320.838	16.41	0.2080	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,089.46990	2,053.738	16.41	0.7920	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			354.95050	355.336	16.54	0.2159	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,135.85050	2,099.136	16.54	0.7841	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			386.44600	389.417	16.64	0.2225	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,182.44600	2,148.417	16.64	0.7775	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			2,988.70390	3,010.698	21.50	0.6847	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			674.10390	659.198	21.50	0.3153	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,216.19400	1,191.544	19.14	0.5140	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,410.79400	1,423.044	19.14	0.4860	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,209.00720	1,184.471	19.16	0.5116	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,423.60720	1,435.971	19.16	0.4884	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,564.53510	3,526.607	14.93	0.9487	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			59.13510	58.107	14.93	0.0513	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,960.73590	1,927.225	17.21	0.7209	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			555.33590	558.725	17.21	0.2791	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,212.59120	1,188.002	19.15	0.5128	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,417.19120	1,429.502	19.15	0.4872	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			420.79200	423.247	16.73	0.2285	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,231.89200	2,197.447	16.73	0.7715	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,270.08590	2,235.905	16.81	0.7660	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			452.28590	454.905	16.81	0.2340	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			487.17210	489.704	16.90	0.2387	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,326.37210	2,292.204	16.90	0.7613	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,606.37080	1,579.275	18.65	0.5884	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,186.17080	1,195.775	18.65	0.4116	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,614.63660	1,587.404	18.62	0.5907	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,174.43660	1,183.904	18.62	0.4093	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,610.49730	1,583.330	18.64	0.5895	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,180.29730	1,189.830	18.64	0.4105	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,317.30430	1,327.672	18.88	0.4217	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,644.00430	1,617.872	18.88	0.5783	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	14/09/2020	Foreign Exchange Option	15.36	Call			1,765.20010	1,738.438	18.85	0.5901	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,327.70010	1,337.238	18.85	0.4099	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,773.32700	1,746.429	18.82	0.5922	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,315.82700	1,325.229	18.82	0.4078	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,769.26180	1,742.428	18.84	0.5912	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,321.76180	1,331.228	18.84	0.4088	0.00	0	0
Total \$ / R Option												0.00	0	5,287,021
Total \$ / R												253,498,242.00	17,278	6,024,664
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.67150		14.71050			0.0000	0.00	0	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.83410		14.87260			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			15.01210		15.05020			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.18340		15.22060			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.37850		15.41540			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	434
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			88,087.64540	84,622.902	17.19	0.7203	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			21,037.64540	21,472.902	17.19	0.2797	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			89,429.49670	85,948.318	17.17	0.7265	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			20,379.49670	20,798.319	17.17	0.2735	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			88,757.00970	85,284.009	17.18	0.7234	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			20,707.00970	21,134.009	17.18	0.2766	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			98,638.94570	95,677.632	17.68	0.6272	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			48,378.94570	49,267.632	17.68	0.3728	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			98,108.03540	95,154.953	17.70	0.6249	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			48,848.03540	49,744.953	17.70	0.3751	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			99,172.69730	96,203.169	17.67	0.6294	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			47,912.69730	48,793.169	17.67	0.3706	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			109,685.05610	106,893.724	17.99	0.5847	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			74,665.05610	75,683.724	17.99	0.4153	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			109,227.96110	106,443.832	18.01	0.5829	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			75,207.96110	76,233.832	18.01	0.4171	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			110,143.56250	107,345.532	17.98	0.5865	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			74,123.56250	75,135.532	17.98	0.4135	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			170,076.04060	166,667.618	17.13	0.7118	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			50,016.04060	50,327.618	17.13	0.2882	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			169,466.13950	166,063.297	17.14	0.7103	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			50,406.13950	50,723.297	17.14	0.2897	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			170,687.71160	167,273.736	17.12	0.7133	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			49,627.71160	49,933.735	17.12	0.2867	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			159,727.61270	156,759.174	17.94	0.6307	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			86,187.61270	86,909.174	17.94	0.3693	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			159,255.17790	156,291.889	17.96	0.6294	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			86,715.17790	87,441.889	17.96	0.3706	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			160,201.60050	157,228.018	17.93	0.6320	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			85,661.60050	86,378.018	17.93	0.3680	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	434
£ / R	On	21/01/2019	Foreign Exchange Future			18.44820		18.50850			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future			18.48150		18.53900			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			18.57040		18.62810			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.62740		18.68550			0.0000	149,019.20	8	397,715
£ / R	On	29/03/2019	Foreign Exchange Future			18.66230		18.72070			0.0000	0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future			18.91230		18.97270			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			19.22190		19.28430			0.0000	0.00	0	16,150
£ / R	On	13/12/2019	Foreign Exchange Future			19.51680		19.58070			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.84240		19.90740			0.0000	0.00	0	0
Total £ / R Future												149,019.20	8	424,142
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			162.77070	165.525	16.39	0.3161	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			581.27070	523.724	16.39	0.6839	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			553.02020	575.745	17.50	0.6096	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			302.02020	267.245	17.50	0.3904	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			178.69170	186.692	17.22	0.2325	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			1,136.79170	1,087.092	17.22	0.7675	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,005.23130	961.589	17.33	0.6775	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			319.73130	334.188	17.33	0.3225	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,809.85410	2,866.199	19.80	0.9280	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			55.35410	53.599	19.80	0.0720	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,530.12710	1,573.925	18.68	0.7775	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			215.62710	201.325	18.68	0.2225	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			798.54200	829.558	17.70	0.5776	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			484.04200	456.958	17.70	0.4224	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			417.32270	392.967	17.88	0.3778	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			921.82270	955.567	17.88	0.6222	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,680.09470	1,725.606	18.88	0.8039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			185.59470	173.006	18.88	0.1961	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			819.03120	779.712	17.35	0.6017	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			433.53120	452.312	17.35	0.3983	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			813.22100	774.054	17.35	0.5991	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			437.72100	456.654	17.35	0.4009	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			824.86390	785.394	17.35	0.6043	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			429.36390	447.994	17.35	0.3957	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			378.17590	395.109	17.42	0.3447	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			1,008.87590	967.409	17.42	0.6553	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,068.86840	1,032.741	17.37	0.5739	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			726.16840	750.441	17.37	0.4261	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,063.61640	1,027.589	17.37	0.5721	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			730.91640	755.289	17.37	0.4279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,074.13350	1,037.911	17.36	0.5757	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			721.43350	745.611	17.36	0.4243	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,374.79310	1,333.127	17.42	0.5858	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			910.49310	931.227	17.42	0.4142	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,369.67210	1,328.075	17.42	0.5844	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			915.37210	936.175	17.42	0.4156	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,379.92880	1,338.193	17.41	0.5872	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			905.62880	926.293	17.41	0.4128	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,208.39980	1,168.374	17.93	0.4830	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,597.69980	1,621.574	17.93	0.5170	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,216.05460	1,175.866	17.92	0.4852	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,585.35460	1,609.066	17.92	0.5148	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,212.22170	1,172.111	17.93	0.4841	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,591.52170	1,615.310	17.93	0.5159	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,463.84850	1,423.358	18.61	0.4967	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,856.44850	1,880.958	18.61	0.5033	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,460.01540	1,419.593	18.61	0.4958	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,862.61540	1,887.193	18.61	0.5042	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,467.69090	1,427.123	18.60	0.4976	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,850.29090	1,874.723	18.60	0.5024	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												149,019.20	8	430,642
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13335		0.13331			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13582		0.13578			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13851		0.13849			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14118		0.14112			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14418		0.14414			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,473.19900	1,479.057	24.59	0.8336	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			142.69900	144.157	24.59	0.1664	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			772.49890	777.854	24.08	0.6106	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			441.99890	442.954	24.08	0.3894	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,360.78770	2,366.000	25.10	0.9542	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			30.28770	31.100	25.10	0.0458	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,015.89570	1,033.820	19.56	0.6537	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			437.69570	452.220	19.56	0.3463	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			589.43170	601.938	21.22	0.4451	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,011.23170	1,020.338	21.22	0.5549	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,678.75350	1,696.739	17.40	0.8654	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			100.55350	115.139	17.40	0.1346	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,108.29980	1,115.218	22.07	0.4854	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,132.73740	2,138.583	21.44	0.8104	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			283.73740	287.183	21.44	0.1896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,463.00900	1,470.909	21.75	0.6685	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			614.00900	619.509	21.75	0.3315	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			957.29980	966.618	22.07	0.5146	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,424.99780	2,433.625	20.68	0.8168	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			312.99780	315.325	20.68	0.1832	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,761.03890	1,770.827	21.25	0.6916	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			649.03890	652.527	21.25	0.3084	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,247.07310	1,257.581	21.81	0.5582	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,135.07310	1,139.281	21.81	0.4418	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,571.05670	1,581.223	21.82	0.5958	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,157.15670	1,163.223	21.82	0.4042	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,177.18400	1,188.071	22.61	0.4865	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,763.28400	1,770.071	22.61	0.5135	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,090.15840	2,099.065	21.03	0.7129	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			676.25840	681.065	21.03	0.2871	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.61290		16.62840			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.67170		16.68770			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.80480		16.81760			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.86770		16.88040			0.0000	404,824.80	24	123,602
€ / R	On	29/03/2019	Foreign Exchange Future			16.85670		16.86910			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			17.18480		17.19850			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.41110		17.42600			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.53340		17.54900			0.0000	0.00	0	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.86910		17.88470			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			18.18460		18.20240			0.0000	0.00	0	0
Total € / R Future												404,824.80	24	163,500
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			8.31460	5.530	18.56	0.0327	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			786.71460	768.429	18.56	0.9673	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			127.40310	115.764	15.14	0.2779	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			515.10310	487.464	15.14	0.7221	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			90.17700	86.712	15.33	0.1516	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			1,137.77700	1,121.512	15.33	0.8484	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,820.04890	2,826.770	20.68	0.9356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			50.44890	44.470	20.68	0.0644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			173.69660	167.798	15.63	0.2254	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,054.09660	1,035.498	15.63	0.7746	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,369.61270	1,351.899	15.38	0.8674	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			89.21270	84.199	15.38	0.1326	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			955.28320	936.454	15.77	0.7359	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			214.88320	208.754	15.77	0.2641	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			948.50780	929.660	15.78	0.7331	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			218.10780	211.960	15.78	0.2669	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			962.08710	943.276	15.76	0.7388	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			211.68710	205.577	15.76	0.2612	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			374.28090	358.120	17.41	0.3864	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			823.88090	820.420	17.41	0.6136	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			314.72330	308.510	16.09	0.3297	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			863.82330	845.210	16.09	0.6703	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			622.33390	619.212	16.69	0.4111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			955.94410	939.139	16.70	0.5869	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			627.44410	624.339	16.70	0.4131	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			951.07610	934.293	16.71	0.5848	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			632.57610	629.493	16.71	0.4152	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			960.83390	944.011	16.69	0.5889	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			324.11200	321.306	15.82	0.2355	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,720.11200	1,702.406	15.82	0.7645	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,610.50300	2,615.509	20.00	0.7526	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			386.50300	376.609	20.00	0.2474	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,578.08400	1,560.164	15.96	0.7301	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			392.08400	389.063	15.96	0.2699	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,141.82120	1,125.574	16.73	0.5956	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			725.82120	724.474	16.73	0.4044	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			690.51600	677.299	18.52	0.3832	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			945.17690	929.659	17.55	0.4923	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,176.17690	1,176.259	17.55	0.5077	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			941.52140	926.028	17.56	0.4909	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,182.52140	1,182.628	17.56	0.5091	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			948.84700	933.304	17.54	0.4938	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,169.84700	1,169.904	17.54	0.5062	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,741.51600	1,743.899	18.52	0.6168	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			2,140.16940	2,123.004	15.75	0.7679	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			405.46940	403.904	15.75	0.2321	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,271.31120	3,276.455	20.28	0.7326	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,301.63350	1,301.690	17.55	0.4839	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			4,211.08580	4,195.026	16.56	0.9558	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			56.38580	55.926	16.56	0.0442	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			536.01120	525.555	20.28	0.2674	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,172.56770	1,157.040	17.56	0.5149	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,307.86770	1,307.940	17.56	0.4851	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,168.80770	1,153.302	17.57	0.5136	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,314.10770	1,314.202	17.57	0.4864	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,176.33350	1,160.790	17.55	0.5161	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,328.46590	1,311.851	17.88	0.5101	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,576.06590	1,577.251	17.88	0.4899	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,324.85130	1,308.260	17.89	0.5091	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,582.45130	1,583.660	17.89	0.4909	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,321.24750	1,304.672	17.90	0.5080	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			1,588.84750	1,590.072	17.90	0.4920	0.00	0	0
Total € / R Option												0.00	0	198,700
Total € / R												404,824.80	24	362,200
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.33040		10.39650			0.0000	10,330.40	1	5,943
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.45900		10.52460			0.0000	0.00	0	15,743
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.59900		10.66570			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.73310		10.80080			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.88690		10.95680			0.0000	0.00	0	0
Total AU\$ / R Future												10,330.40	1	22,086
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			289.15290	253.084	14.01	0.4900	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			262.65290	292.684	14.01	0.5100	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			298.99150	261.459	13.96	0.5016	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			252.49150	281.059	13.96	0.4984	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			294.04300	257.242	13.98	0.4958	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			257.54300	286.842	13.98	0.5042	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			718.95750	762.314	15.11	0.6697	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			240.92140	218.927	15.13	0.3274	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			726.32140	769.927	15.13	0.6726	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			238.31580	216.563	15.15	0.3245	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			733.71580	777.563	15.15	0.6755	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			243.55750	221.314	15.11	0.3303	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			575.21760	609.580	14.37	0.5280	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			478.71090	445.941	14.34	0.4779	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			563.01090	596.941	14.34	0.5221	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			474.79920	442.246	14.35	0.4750	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			569.09920	603.246	14.35	0.5250	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			470.91760	438.580	14.37	0.4720	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			662.66290	695.996	14.40	0.5154	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			559.62060	525.448	14.42	0.4821	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			668.82060	702.348	14.42	0.5179	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			567.33080	532.770	14.39	0.4871	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			656.53080	689.670	14.39	0.5129	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			725.36430	760.615	14.55	0.5401	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			526.16430	493.715	14.55	0.4599	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			563.46290	529.096	14.40	0.4846	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			678.66390	642.934	15.04	0.4952	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			781.86390	816.034	15.04	0.5048	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			674.80540	639.251	15.05	0.4931	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			788.00540	822.351	15.05	0.5069	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			682.53910	646.644	15.03	0.4974	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			775.73910	809.744	15.03	0.5026	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 AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												10,330.40	1	23,086
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.77530		10.85580			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.91370		10.99460			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.06270		11.14440			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.07870		11.16040			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.22140		11.30350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	750
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			370.93570	322.517	14.82	0.5379	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			245.13570	277.217	14.82	0.4621	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			365.67200	317.696	14.83	0.5326	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			249.87200	282.396	14.83	0.4674	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			376.25080	327.393	14.80	0.5433	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			240.45080	272.093	14.80	0.4567	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			545.75400	497.143	14.87	0.5612	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			351.15400	383.443	14.87	0.4388	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			540.66910	492.329	14.88	0.5576	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			356.06910	388.629	14.88	0.4424	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			550.87950	501.993	14.85	0.5649	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			346.27950	378.293	14.85	0.4351	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			489.47620	451.878	15.73	0.4423	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			725.07620	769.178	15.73	0.5577	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			485.96580	448.576	15.74	0.4398	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			731.56580	775.876	15.74	0.5602	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			482.48030	445.299	15.76	0.4374	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			738.08030	782.599	15.76	0.5626	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			531.76820	495.067	15.88	0.4270	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			911.36820	956.367	15.88	0.5730	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			528.50220	491.995	15.89	0.4249	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			918.10220	963.295	15.89	0.5751	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			535.05470	498.158	15.86	0.4290	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			904.65470	949.458	15.86	0.5710	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			647.67830	609.720	16.33	0.4456	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,034.17830	1,078.320	16.33	0.5544	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			644.33340	606.536	16.34	0.4438	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,040.83340	1,085.136	16.34	0.5562	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			651.04090	612.922	16.32	0.4474	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,027.54090	1,071.522	16.32	0.5526	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	750
CF CANDCO	On	18/03/2019	Foreign Exchange Future			223.78000		244.80000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			15.00570		14.90130			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.30400		15.19640			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.63250		15.52120			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.94730		15.83340			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.23620		16.12240			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			719.94120	784.608	16.93	0.6899	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			288.64120	248.908	16.93	0.3101	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			713.80960	778.134	16.94	0.6868	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			292.50960	252.434	16.94	0.3132	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			726.10610	791.111	16.93	0.6930	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			284.80610	245.412	16.93	0.3070	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			967.24650	1,030.930	17.36	0.6490	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			500.84650	456.930	17.36	0.3510	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			961.79570	1,025.235	17.37	0.6468	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			505.39570	461.235	17.37	0.3532	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			972.72470	1,036.646	17.35	0.6512	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			496.32470	452.646	17.35	0.3488	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			896.56460	947.580	18.42	0.5218	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,065.36460	1,005.080	18.42	0.4782	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			892.79800	943.638	18.43	0.5202	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,071.59800	1,011.138	18.43	0.4798	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			900.34720	951.534	18.41	0.5234	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,059.14720	999.034	18.41	0.4766	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,107.02780	1,162.416	18.68	0.5361	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,223.62780	1,165.116	18.68	0.4639	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,103.23000	1,158.463	18.69	0.5348	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,229.83000	1,171.163	18.69	0.4652	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,099.45210	1,154.523	18.70	0.5334	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,236.05210	1,177.223	18.70	0.4666	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,147.31040	1,199.568	19.21	0.4972	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,654.91040	1,593.368	19.21	0.5028	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,144.00160	1,196.141	19.22	0.4961	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,661.60160	1,599.941	19.22	0.5039	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,150.63000	1,203.005	19.20	0.4983	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,648.23000	1,586.805	19.20	0.5017	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.13060		2.12680			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Future			2.15380		2.14960			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	Call			778.63480	789.039	15.70	0.5919	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			510.63480	483.039	15.70	0.4081	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			887.75230	900.557	15.54	0.6424	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			419.75230	394.557	15.54	0.3576	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			831.89240	843.474	15.62	0.6172	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			463.89240	437.474	15.62	0.3828	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,975.61800	2,003.510	15.57	0.8015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			279.61800	265.510	15.57	0.1985	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,899.28020	1,926.248	15.55	0.7883	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			303.28020	288.248	15.55	0.2117	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,053.36070	2,082.141	15.59	0.8143	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			257.36070	244.142	15.59	0.1857	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			2.27330		2.27460			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31710		2.31880			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.36470		2.36670			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.40580		2.40780			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.54750		2.55010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			594.99260	593.882	15.46	0.4534	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			842.22940	827.483	15.27	0.5953	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			496.22940	494.483	15.27	0.4047	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			789.45800	775.044	15.34	0.5709	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			543.45800	542.044	15.34	0.4291	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			740.99260	726.882	15.46	0.5466	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			286.22520	297.710	14.79	0.2136	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,902.25280	1,895.717	14.83	0.7722	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			314.25280	324.717	14.83	0.2278	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,047.90060	2,043.286	14.75	0.8002	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			259.90060	272.287	14.75	0.1998	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,974.22520	1,968.710	14.79	0.7864	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,156.39700	1,139.263	16.23	0.4846	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,489.39700	1,492.263	16.23	0.5154	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,234.19290	1,216.412	16.09	0.5084	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,367.19290	1,369.412	16.09	0.4916	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,194.70020	1,177.237	16.16	0.4964	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,427.70020	1,430.237	16.16	0.5036	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,076.88310	1,058.480	17.01	0.4044	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	13/12/2019	Foreign Exchange Option	2.54	Put			2,398.88310	2,400.480	17.01	0.5956	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,049.16470	1,031.068	17.08	0.3959	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,471.16470	2,473.068	17.08	0.6041	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,105.40710	1,086.679	16.94	0.4129	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,327.40710	2,328.679	16.94	0.5871	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,721.80580	1,698.999	17.60	0.4890	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,320.80580	2,323.999	17.60	0.5110	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,687.15410	1,664.651	17.66	0.4815	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,386.15410	2,389.651	17.66	0.5185	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,757.20600	1,734.107	17.54	0.4966	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,256.20600	2,259.107	17.54	0.5034	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.87690		1.88160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.90160		1.90600			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			1,165.55750	1,122.849	17.11	0.7352	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			249.55750	253.849	17.11	0.2648	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,096.59220	1,054.672	17.16	0.7116	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			280.59220	285.672	17.16	0.2884	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,236.95550	1,193.524	17.06	0.7580	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			220.95550	224.524	17.06	0.2420	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,779.40630	1,739.125	17.12	0.7650	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			319.40630	323.125	17.12	0.2350	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,708.13120	1,668.403	17.15	0.7495	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			348.13120	352.403	17.15	0.2505	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,852.35000	1,811.550	17.09	0.7801	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			292.35000	295.550	17.09	0.2199	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			0.14220		0.14230			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14110		0.14120			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14210		0.14190			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13930		0.14150			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13580		0.14080			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			1.67940		1.68930			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70410		1.71430			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.86590		9.92460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98930		10.04880			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.12350		10.18540			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.25300		10.31560			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.78810		10.85510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			107.39230	119.519	13.68	0.2899	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			506.17760	458.937	13.65	0.7214	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			101.57760	113.037	13.65	0.2786	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			499.05610	452.148	13.66	0.7158	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			104.45610	116.248	13.66	0.2842	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			491.99230	445.419	13.68	0.7101	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			451.77700	416.141	14.09	0.5480	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			322.97700	346.841	14.09	0.4520	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			446.75520	411.379	14.10	0.5438	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			327.95520	352.079	14.10	0.4562	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			456.83880	420.943	14.07	0.5522	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			318.03880	341.643	14.07	0.4478	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			674.34940	633.907	14.35	0.6125	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			338.94940	360.407	14.35	0.3875	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			668.91500	628.658	14.36	0.6092	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			343.51500	365.158	14.36	0.3908	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			679.81840	639.187	14.34	0.6157	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			334.41840	355.687	14.34	0.3843	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			596.88330	563.118	15.16	0.5044	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			631.28330	660.118	15.16	0.4956	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			592.84880	559.260	15.17	0.5018	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			637.24880	666.260	15.17	0.4982	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			600.94400	567.002	15.15	0.5069	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			625.34400	654.002	15.15	0.4931	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			927.11320	885.675	15.87	0.5914	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			592.01320	617.575	15.87	0.4086	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			922.27230	880.996	15.88	0.5893	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			597.17230	622.896	15.88	0.4107	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			931.97700	890.378	15.86	0.5936	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			586.87700	612.278	15.86	0.4064	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.35540		1.35730			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36200		1.36380			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			173.00000	154.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			73.00000	54.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			273.00000	254.000		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			438.00000	420.000		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			338.00000	320.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			538.00000	520.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.26960		1.27020			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27490		1.27570			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28040		1.28130			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28540		1.28650			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29030		1.29140			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14970		1.14750			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15850		1.15640			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16790		1.16600			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17690		1.17500			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18250		1.18080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	582
Total QUANTO € / \$												0.00	0	582
SGD / R	On	18/03/2019	Foreign Exchange Future			10.71210		10.72900			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.85840		10.87470			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			535.02890	518.919	14.99	0.7040	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			146.02890	146.819	14.99	0.2960	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			528.44430	512.372	15.00	0.6991	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			149.44430	150.272	15.00	0.3009	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	10.33	Call			541.66490	525.519	14.98	0.7089	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			142.66490	143.419	14.98	0.2911	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			988.01900	971.893	14.76	0.8052	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			123.31900	123.493	14.76	0.1948	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			1,003.54610	987.394	14.75	0.8107	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			118.84610	118.994	14.75	0.1893	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			995.76760	979.630	14.75	0.8080	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			121.06760	121.230	14.75	0.1920	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			2.65590		2.65340			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.56870		2.56290			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			71.95940	71.668	20.67	0.4075	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			148.55940	145.768	20.67	0.5925	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			68.44730	68.130	20.69	0.3932	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			155.04730	152.230	20.69	0.6068	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			75.60960	75.346	20.65	0.4221	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			142.20960	139.445	20.65	0.5779	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			5.32390	4.985	24.15	0.0320	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			972.42390	966.285	24.15	0.9680	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			5.10040	4.771	24.15	0.0308	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			982.20040	976.071	24.15	0.9692	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.55660	5.209	24.15	0.0332	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			962.65660	956.509	24.15	0.9668	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000
Total Futures												254 062 416.40	17,311	1,366,996
Total Options												0.00	0	5,493,221
Grand Total:												254,062,416.40	17,311	6,860,217