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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/01/2019 Foreign Exchange Future			13.61520		13.61790			0.0000	13,860,273.60	1,018	0
\$ / R On 31/01/2019 Foreign Exchange Future			13.61680		13.61950			0.0000	0.00	0	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.63790		13.64020			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.64110		13.64340			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.65710		13.66010			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.65880		13.66180			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.66200		13.66500			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.66850		13.67150			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.67010		13.67320			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.67990		13.68290			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.69130		13.69420			0.0000	1,139,622,738.10	83,237	490,956
\$ / R On 27/03/2019 Foreign Exchange Future			13.70590		13.70890			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.70910		13.71210			0.0000	0.00	0	4,202
\$ / R On 02/04/2019 Foreign Exchange Future			13.71570		13.71870			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.72060		13.72360			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.73690		13.74010			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.75480		13.75820			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.75970		13.76310			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.76140		13.76480			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.81400		13.81700			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.81910		13.82210			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			13.82080		13.82380			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.83800		13.84080			0.0000	4,898,652.00	354	104,635
\$ / R	On	20/06/2019	Foreign Exchange Future			13.84830		13.85100			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.86200		13.86460			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.86710		13.86970			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.87050		13.87300			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.91810		13.92050			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.91980		13.92220			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.94040		13.94300			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.96950		13.97240			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.97470		13.97760			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.97810		13.98100			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.97990		13.98270			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.99890		14.00170			0.0000	0.00	0	14,284
\$ / R	On	30/09/2019	Foreign Exchange Future			14.02320		14.02580			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.02680		14.02930			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.07820		14.07940			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.12810		14.13050			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.13330		14.13560			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.13690		14.13890			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.15270		14.15410			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.18440		14.18450			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.18790		14.18800			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.23880		14.23910			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.29330		14.29450			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.31790		14.31960			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.34780		14.35000			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.39530		14.39840			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.45750		14.46120			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.47580		14.47960			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.56030		14.56460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.65150		14.66030			0.0000	0.00	0	0
Total \$ / R Future												1,158,381,663.70	84,609	728,141
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.02520	0.000	16.40	0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			667.92520	665.200	16.40	1.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,262.11280	1,264.800	16.40	1.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			0.01280	0.000	16.40	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,510.51510	1,513.202	49.60	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.01510	0.002	49.60	0.0000	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			0.70770	0.076	26.77	0.0014	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			581.20770	583.276	26.77	0.9986	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,850.51260	1,853.200	48.84	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			829.50350	826.801	29.41	1.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			619.63890	616.836	27.72	0.9993	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			0.13890	0.036	27.72	0.0007	0.00	0	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	31/01/2019	Foreign Exchange Option	14.38	Put			760.73280	763.224	31.13	0.9996	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			0.23280	0.024	31.13	0.0004	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			0.09430	0.020	36.76	0.0003	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			4.31790	1.180	22.46	0.0201	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			334.81790	334.380	22.46	0.9799	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			383.44160	383.866	23.32	0.9883	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			2.94160	0.666	23.32	0.0117	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.00350	0.001	29.41	0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.01260	0.000	48.84	0.0000	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			14.25800	6.700	19.87	0.1003	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			194.75800	189.900	19.87	0.8997	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			0.51090	0.046	27.63	0.0009	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			631.01090	633.246	27.63	0.9991	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			930.59430	933.220	36.76	0.9997	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,461.12160	1,463.207	20.67	0.9937	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1.32160	1.107	20.67	0.0063	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			87.41890	80.549	14.90	0.3023	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			314.01890	309.449	14.90	0.6977	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			120.63690	113.346	14.51	0.3934	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			237.23690	232.246	14.51	0.6066	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			270.99190	266.153	14.69	0.6498	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			104.39190	97.253	14.69	0.3502	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			725.72890	724.589	16.60	0.9251	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			19.12890	15.689	16.60	0.0749	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			495.42770	494.018	15.67	0.7553	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			85.52770	81.118	15.67	0.2447	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			268.33940	265.714	14.60	0.5587	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			180.13940	174.514	14.60	0.4413	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			13.41880	12.216	13.96	0.0530	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			848.41880	844.216	13.96	0.9470	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			688.98950	684.379	13.43	0.9084	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			23.98950	22.379	13.43	0.0916	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			67.77630	64.180	16.47	0.1883	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			652.77630	652.180	16.47	0.8117	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,611.67470	1,613.980	19.34	0.9780	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			6.67470	5.980	19.34	0.0220	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			892.39260	892.876	17.31	0.8895	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			37.39260	34.877	17.31	0.1105	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,107.25830	1,108.471	17.97	0.9315	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			22.25830	20.471	17.97	0.0685	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			75.39310	71.573	16.30	0.2068	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			610.39310	609.573	16.30	0.7932	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,967.85400	1,970.527	20.20	0.9902	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			2.85400	2.527	20.20	0.0098	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			211.48060	205.678	14.57	0.4812	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			246.48060	243.678	14.57	0.5188	0.00	0	600

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\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			735.17790	735.094	16.69	0.8240	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			66.67790	63.594	16.69	0.1760	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			780.31250	780.501	16.88	0.8341	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			63.51250	60.601	16.88	0.1659	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			174.95300	170.814	15.46	0.3660	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			432.05300	430.914	15.46	0.6340	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,486.92820	1,488.885	18.77	0.9465	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			19.82820	18.785	18.77	0.0535	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,723.35550	1,725.360	18.92	0.9553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			17.55550	16.660	18.92	0.0447	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,157.25430	1,158.522	17.88	0.8813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			51.45430	49.822	17.88	0.1187	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			680.62010	680.631	16.43	0.7419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			124.82010	121.931	16.43	0.2581	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			329.24420	324.778	14.72	0.5498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			255.04420	253.478	14.72	0.4502	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			855.21880	855.767	17.01	0.8063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			89.41880	87.067	17.01	0.1937	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			243.01320	238.999	15.18	0.4426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			368.81320	367.699	15.18	0.5574	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.87060	1.698	24.77	0.0046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,637.67060	3,640.398	24.77	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,955.84870	5,958.742	27.25	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.04870	0.042	27.25	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			455.07820	454.281	15.56	0.6207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			199.27820	195.581	15.56	0.3793	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,489.51470	2,492.056	19.82	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			3.71470	3.356	19.82	0.0104	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,579.28370	1,581.152	18.75	0.9417	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			23.48370	22.452	18.75	0.0583	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			20.51150	19.544	18.83	0.0516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,646.31150	1,648.244	18.83	0.9484	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			20.11760	19.160	18.84	0.0507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,655.91760	1,657.860	18.84	0.9493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			20.91330	19.937	18.82	0.0525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,636.71330	1,638.637	18.82	0.9475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			170.70560	167.270	15.85	0.3349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			526.50560	525.971	15.85	0.6651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,895.98550	1,892.770	16.52	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.78550	1.470	16.52	0.0056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,637.46390	1,634.043	15.48	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			3.26390	2.743	15.48	0.0104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			178.65860	176.785	14.47	0.3563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			422.85860	418.085	14.47	0.6437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,195.10480	2,192.029	17.71	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.90480	0.729	17.71	0.0027	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,364.26340	3,361.301	18.06	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.06340	0.001	18.06	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,955.75650	1,952.576	16.75	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.55650	1.276	16.75	0.0048	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			872.35910	872.954	17.06	0.8117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			86.55910	84.255	17.06	0.1883	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			960.07180	955.561	14.01	0.9232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			25.87180	24.261	14.01	0.0768	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			269.96650	265.803	14.98	0.4790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			325.76650	324.503	14.98	0.5210	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,305.53970	1,307.084	18.29	0.9061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			39.73970	38.384	18.29	0.0939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,531.65370	1,533.475	18.69	0.9364	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			25.85370	24.775	18.69	0.0636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			416.90040	412.139	14.49	0.6382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			182.70040	180.839	14.49	0.3618	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,771.72080	1,773.769	18.98	0.9591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			15.92080	15.069	18.98	0.0409	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			721.17750	721.322	16.57	0.7586	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			115.37750	112.622	16.57	0.2414	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,859.14090	1,861.266	19.08	0.9653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			13.34090	12.566	19.08	0.0347	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,234.17810	1,230.149	14.23	0.9682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			9.97810	8.849	14.23	0.0318	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			228.71090	224.789	15.30	0.4225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			394.51090	393.489	15.30	0.5775	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,195.65760	1,191.553	14.20	0.9637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			11.45760	10.253	14.20	0.0363	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			215.17240	211.348	15.41	0.4029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			420.97240	420.048	15.41	0.5971	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,503.18280	1,504.976	18.66	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			27.38280	26.276	18.66	0.0670	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,387.71000	3,390.422	23.45	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.91000	1.722	23.45	0.0049	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			92.37150	89.973	16.96	0.1992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			838.17150	838.673	16.96	0.8008	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			746.40070	741.825	13.82	0.8577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			52.20070	50.525	13.82	0.1423	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			833.53170	828.926	13.89	0.8886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			39.33170	37.626	13.89	0.1114	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			184.47450	180.907	15.70	0.3566	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			490.27450	489.607	15.70	0.6434	4,896,066.00	10,000	30,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			119.06710	116.258	16.51	0.2480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			704.86710	704.958	16.51	0.7520	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			79.79990	77.610	17.19	0.1754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			915.59990	916.310	17.19	0.8246	0.00	0	108

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	15.46	Put		1,781.41210	1,783.469	18.99	0.9598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		15.61210	14.769	18.99	0.0402	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,397.70790	3,400.420	23.50	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		1.90790	1.720	23.50	0.0048	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		49.81390	48.218	17.93	0.1153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,175.61390	1,176.918	17.93	0.8847	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,202.45270	2,204.834	19.48	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		6.65270	6.134	19.48	0.0181	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,807.65710	3,810.393	25.67	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		1.85710	1.693	25.67	0.0044	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		106.64120	104.017	16.71	0.2256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		762.44120	762.717	16.71	0.7744	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,976.32300	1,978.543	19.22	0.9722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		10.52300	9.843	19.22	0.0278	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,907.87340	2,910.543	20.92	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		2.07340	1.843	20.92	0.0057	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		75.99890	73.877	17.27	0.1681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		941.79890	942.577	17.27	0.8319	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,439.90830	2,442.425	19.76	0.9886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		4.10830	3.726	19.76	0.0114	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		815.86730	811.259	13.88	0.8828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		41.66730	39.959	13.88	0.1172	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		83.78970	81.531	17.11	0.1831	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		889.58970	890.231	17.11	0.8169	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,311.13570	2,313.583	19.61	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		5.33570	4.883	19.61	0.0147	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		650.17970	645.418	13.99	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		75.97970	74.118	13.99	0.1910	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		2,123.60680	2,125.936	19.39	0.9790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		7.80680	7.236	19.39	0.0210	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		479.01480	474.163	14.34	0.6921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		144.81480	142.863	14.34	0.3079	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		553.71820	548.855	14.18	0.7484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		109.51820	107.555	14.18	0.2516	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,688.28240	2,690.909	20.05	0.9930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		2.48240	2.209	20.05	0.0070	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		290.78570	286.526	14.84	0.5059	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		296.58570	295.226	14.84	0.4941	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		49.01330	47.437	17.96	0.1136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,184.81330	1,186.137	17.96	0.8864	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		300.07050	295.756	14.81	0.5168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		285.87050	284.456	14.81	0.4832	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		56.71360	54.968	17.73	0.1296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,102.51360	1,103.668	17.73	0.8704	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		48.22700	46.669	17.98	0.1120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,194.02700	1,195.369	17.98	0.8880	0.00	0	134,750

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	13.79	Call			254.25930	250.178	15.10	0.4580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			350.05930	348.878	15.10	0.5420	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,327.72340	3,330.431	23.14	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.92340	1.731	23.14	0.0049	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,407.70590	3,410.419	23.56	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.90590	1.719	23.56	0.0048	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,537.68330	3,540.405	24.24	0.9953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.88330	1.704	24.24	0.0047	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			173.37880	169.918	15.82	0.3392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			519.17880	518.618	15.82	0.6608	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,307.08640	4,309.875	27.25	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.28640	1.175	27.25	0.0030	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,706.40500	4,709.246	27.25	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.60500	0.546	27.25	0.0015	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			30.12270	28.969	18.60	0.0730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,455.92270	1,457.669	18.60	0.9270	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			26.35400	25.266	18.68	0.0647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,522.15400	1,523.966	18.68	0.9353	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,277.73600	3,280.440	22.87	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.93600	1.740	22.87	0.0050	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,267.73860	3,270.442	22.82	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.93860	1.742	22.82	0.0050	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			29.55490	28.411	18.61	0.0718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,465.35490	1,467.111	18.61	0.9282	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			282.29780	278.075	14.89	0.4950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			308.09780	306.775	14.89	0.5050	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,887.88350	2,890.551	20.81	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			2.08350	1.851	20.81	0.0058	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			34.95550	33.722	18.49	0.0834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,380.75550	1,382.422	18.49	0.9166	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,607.67400	3,610.399	24.61	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.87400	1.699	24.61	0.0046	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			365.81860	361.202	14.62	0.5886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			221.61860	219.902	14.62	0.4114	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			705.52420	700.862	13.89	0.8383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			61.32420	59.562	13.89	0.1617	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,608.71680	2,611.311	19.96	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			2.91680	2.611	19.96	0.0082	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,820.23340	1,822.324	19.04	0.9626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			14.43340	13.624	19.04	0.0374	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			627.16800	622.372	14.03	0.7956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			82.96800	81.072	14.03	0.2044	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			393.63080	388.927	14.54	0.6163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			199.43080	197.627	14.54	0.3837	0.00	0	22,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			339.41440	334.902	14.69	0.5609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			245.21440	243.602	14.69	0.4391	0.00	0	6,570

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	14.65	Call		65.64620	63.719	17.50	0.1477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		1,021.44620	1,022.419	17.50	0.8523	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		31.28920	30.118	18.58	0.0755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,437.08920	1,438.818	18.58	0.9245	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		498.73450	493.870	14.30	0.7078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		134.53450	132.570	14.30	0.2922	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,839.67650	1,841.785	19.06	0.9640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		13.87650	13.085	19.06	0.0360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,143.30120	2,145.643	19.42	0.9797	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		7.50120	6.943	19.42	0.0203	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,333.67040	1,335.261	18.37	0.9102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		37.87040	36.562	18.37	0.0898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		135.02230	131.997	16.28	0.2758	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		640.82230	640.697	16.28	0.7242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,291.35440	2,293.790	19.59	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		5.55440	5.090	19.59	0.0152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		90.88270	88.508	16.99	0.1965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		846.68270	847.208	16.99	0.8035	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		50.62680	49.014	17.91	0.1170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,166.42680	1,167.714	17.91	0.8830	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,343.06810	1,344.675	18.39	0.9115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		37.26810	35.975	18.39	0.0885	38,133.08	1,060	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		453.49640	448.672	14.40	0.6708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		159.29640	157.372	14.40	0.3292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		95.41840	92.972	16.91	0.2049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		821.21840	821.672	16.91	0.7951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		923.43980	918.889	13.97	0.9143	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		29.23980	27.589	13.97	0.0857	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,550.67950	1,552.520	18.72	0.9385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		24.87950	23.820	18.72	0.0615	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		232.21470	228.268	15.27	0.4274	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		388.01470	386.968	15.27	0.5726	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		11.85080	11.124	19.15	0.0311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,917.65080	1,919.824	19.15	0.9689	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		6.10820	5.209	14.31	0.0183	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,505.00820	1,501.109	14.31	0.9817	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		217.17450	213.973	15.76	0.3771	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		508.27450	508.073	15.76	0.6229	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		107.20800	105.185	17.08	0.2094	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		898.30800	899.285	17.08	0.7906	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		256.26920	252.777	15.43	0.4291	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		427.36920	426.877	15.43	0.5709	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,745.21620	1,747.799	18.83	0.9379	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		27.31620	26.899	18.83	0.0621	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		171.73170	168.759	16.34	0.3059	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		659.63170	659.659	16.34	0.6941	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,092.21810	2,095.217	19.21	0.9646	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			14.31810	14.317	19.21	0.0354	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			467.67000	463.072	14.67	0.6389	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			205.57000	203.972	14.67	0.3611	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			426.36010	425.573	15.46	0.5630	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			268.46010	264.673	15.46	0.4370	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			818.44090	818.960	16.87	0.7572	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			130.54090	128.060	16.87	0.2428	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			70.39930	68.817	14.06	0.1647	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			782.49930	777.917	14.06	0.8353	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,047.22200	1,048.283	17.53	0.8250	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			89.32200	87.383	17.53	0.1750	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			160.36680	157.521	16.48	0.2890	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			698.26680	698.421	16.48	0.7110	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			86.62400	84.768	14.12	0.1883	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			755.32400	750.468	14.12	0.8117	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			787.33140	787.461	16.75	0.7255	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			160.93140	158.061	16.75	0.2745	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			373.80290	372.476	15.24	0.5050	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			337.40290	333.076	15.24	0.4950	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			619.09520	618.381	16.08	0.6298	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			249.19520	245.280	16.08	0.3702	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,387.38040	1,388.231	18.17	0.8337	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			105.58040	103.031	18.17	0.1663	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			638.72680	637.057	16.03	0.6095	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			291.82680	286.757	16.03	0.3905	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,907.67250	1,909.076	19.19	0.8989	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			62.47250	60.476	19.19	0.1011	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,238.87670	2,240.730	19.82	0.9274	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			43.67670	42.130	19.82	0.0726	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,214.02740	1,214.158	17.68	0.7926	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			138.82740	135.558	17.68	0.2074	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			255.73730	251.188	16.38	0.3489	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			740.93730	739.788	16.38	0.6511	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			881.05300	874.892	14.28	0.7990	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			116.25300	113.492	14.28	0.2010	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			283.66370	280.741	14.89	0.3797	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			558.46370	552.141	14.89	0.6203	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			269.31600	264.620	16.27	0.3639	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			704.51600	703.220	16.27	0.6361	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			98.65140	96.114	14.25	0.1769	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			943.45140	937.514	14.25	0.8231	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,067.70130	2,069.778	19.44	0.8725	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			94.70130	93.778	19.44	0.1275	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			361.49920	359.360	16.49	0.4040	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			744.49920	745.360	16.49	0.5960	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,375.78120	1,377.387	18.10	0.7717	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			182.78120	181.387	18.10	0.2283	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,403.41310	2,405.667	20.03	0.9027	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			70.41310	69.667	20.03	0.0973	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			346.45420	344.397	16.59	0.3906	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			779.45420	780.397	16.59	0.6094	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			196.81150	195.828	14.73	0.2636	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			873.81150	869.828	14.73	0.7364	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			972.95950	968.999	14.61	0.7776	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			155.95950	154.999	14.61	0.2224	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			33.09780	32.516	14.79	0.0611	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,715.19780	1,711.616	14.79	0.9389	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			973.46140	975.055	17.09	0.6688	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			287.26140	285.855	17.09	0.3312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,036.13770	1,038.252	17.27	0.6717	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			296.93770	296.252	17.27	0.3283	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,073.74620	2,076.125	19.40	0.8565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			114.54620	114.125	19.40	0.1435	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,154.56790	3,151.557	17.69	0.9929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			886.86890	888.782	16.89	0.6265	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			353.20930	352.298	16.85	0.3782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			872.40930	874.298	16.85	0.6218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			93.75640	93.614	14.49	0.1439	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			404.47740	405.162	15.49	0.4086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			645.27740	643.162	15.49	0.5914	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			350.42790	349.531	16.87	0.3758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			879.62790	881.531	16.87	0.6242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			347.66890	346.782	16.89	0.3735	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			252.61460	252.652	14.97	0.3007	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			385.31880	384.272	16.64	0.4054	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			794.51880	796.272	16.64	0.5946	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			0.00000	1,375.549	18.08	0.7513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			0.00000	213.549	18.08	0.2487	3,203,239.50	15,000	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,284.55640	1,281.614	14.49	0.8561	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			760.06680	761.757	16.54	0.5818	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,156.01170	2,158.414	19.54	0.8652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			106.81170	106.414	19.54	0.1348	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			865.21310	867.091	16.83	0.6194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			356.01310	355.092	16.83	0.3806	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			843.41460	840.652	14.97	0.6993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			145.04070	144.537	18.94	0.1769	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			444.25750	442.972	16.29	0.4529	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			673.45750	674.972	16.29	0.5471	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			567.11610	568.391	15.96	0.4990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			507.91610	506.391	15.96	0.5010	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			400.86680	399.757	16.54	0.4182	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	14.65	Put		1,090.25880	1,092.389	17.41	0.6864	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,646.62660	1,648.866	18.66	0.7995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		167.42660	166.866	18.66	0.2005	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,340.80060	2,343.246	19.85	0.8827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		91.60060	91.246	19.85	0.1173	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,804.24070	1,806.537	18.94	0.8231	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		1,074.70330	1,076.827	17.37	0.6823	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		4,148.11680	4,150.654	23.28	0.9617	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		28.91680	28.654	23.28	0.0383	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,929.04090	1,931.379	19.16	0.8395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		129.84090	129.379	19.16	0.1605	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		281.05880	280.389	17.41	0.3136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		336.85240	336.013	16.97	0.3640	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,257.32690	2,259.754	19.71	0.8751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		98.12690	97.754	19.71	0.1249	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		469.48300	468.102	16.15	0.4724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		628.68300	630.102	16.15	0.5276	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		285.50330	284.827	17.37	0.3177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		555.15120	556.398	15.92	0.4932	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,911.10480	1,913.435	19.13	0.8373	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		131.90480	131.435	19.13	0.1627	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,457.59170	1,459.789	18.27	0.7673	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		198.39170	197.789	18.27	0.2327	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		916.05240	918.013	16.97	0.6360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		104.36200	103.971	19.59	0.1320	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		536.87790	535.241	15.83	0.5216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		526.07790	527.241	15.83	0.4784	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,013.09240	1,010.157	14.72	0.7711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		172.29240	172.157	14.72	0.2289	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		515.95120	514.398	15.92	0.5068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		248.88190	248.902	14.96	0.2977	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,225.32710	1,227.483	17.73	0.7197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		246.12710	245.483	17.73	0.2803	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		616.14000	617.531	16.11	0.5220	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		476.94000	475.531	16.11	0.4780	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,183.56200	2,185.971	19.59	0.8680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		921.27740	918.360	14.81	0.7350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,203.59830	1,200.653	14.55	0.8338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		112.79830	112.653	14.55	0.1662	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,848.60430	1,850.916	19.02	0.8291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		139.40430	138.916	19.02	0.1709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		849.68190	846.902	14.96	0.7023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		3.76790	3.557	17.69	0.0071	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,609.47530	1,606.345	14.64	0.9171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		48.67530	48.346	14.64	0.0829	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,027.67340	1,024.735	14.71	0.7765	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	12.98	Put			166.87340	166.735	14.71	0.2235	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			210.47740	210.360	14.81	0.2650	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,416.88890	3,419.318	21.80	0.9383	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			47.88890	47.618	21.80	0.0617	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,148.58660	1,150.902	17.52	0.6936	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			279.58660	279.202	17.52	0.3064	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,216.08290	2,218.711	19.57	0.8565	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			120.68290	120.711	19.57	0.1435	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			438.81280	438.578	16.57	0.4307	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			774.21280	776.579	16.57	0.5693	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,548.73660	2,551.359	20.10	0.8863	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			808.17700	810.601	16.66	0.5816	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			93.33660	93.359	20.10	0.1137	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			187.45320	187.962	14.81	0.2339	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,052.05320	1,049.962	14.81	0.7661	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,521.37560	1,524.007	18.37	0.7610	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			215.97560	216.007	18.37	0.2390	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			422.77700	422.601	16.66	0.4184	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			249.69580	250.439	14.95	0.2853	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			929.39580	927.539	14.95	0.7147	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,658.31500	2,660.955	20.23	0.8902	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			91.31500	91.455	20.23	0.1098	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			780.45570	779.307	15.36	0.6400	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			357.45570	358.807	15.36	0.3600	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,370.03770	2,373.183	19.62	0.8412	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			150.53770	151.283	19.62	0.1588	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			524.34240	525.625	16.60	0.4552	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			803.84240	807.525	16.60	0.5448	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,699.73870	2,702.749	20.11	0.8703	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			836.88680	840.598	16.68	0.5561	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			120.23870	120.849	20.11	0.1297	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			220.18910	222.128	14.96	0.2424	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,140.68910	1,140.228	14.96	0.7576	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,672.46790	1,675.944	18.55	0.7508	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			252.96790	254.044	18.55	0.2492	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			507.38680	508.698	16.68	0.4439	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			301.39220	303.654	15.17	0.3016	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			983.59220	983.454	15.17	0.6984	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,556.93720	2,560.214	19.86	0.8475	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			149.93720	150.614	19.86	0.1525	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,004.74770	1,008.791	17.06	0.5957	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			467.74770	469.191	17.06	0.4043	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,534.35700	2,537.984	19.80	0.8312	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			176.75700	177.484	19.80	0.1688	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			600.91140	602.159	16.63	0.4738	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			828.51140	832.659	16.63	0.5262	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,871.87640	2,875.308	20.28	0.8595	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			144.27640	144.808	20.28	0.1405	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			245.37150	247.870	15.01	0.2464	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,217.77150	1,217.370	15.01	0.7536	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,828.88050	1,833.023	18.76	0.7468	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			281.28050	282.523	18.76	0.2532	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			583.34360	584.626	16.71	0.4632	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			860.94360	865.126	16.71	0.5368	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			347.25070	350.860	15.23	0.3127	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,034.85070	1,035.560	15.23	0.6873	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,155.17100	1,159.517	17.36	0.6156	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			466.17100	467.617	17.36	0.3844	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,067.08450	5,069.910	23.02	0.9490	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			49.78450	49.811	23.02	0.0510	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,125.67970	2,129.562	19.15	0.7738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			257.37970	258.462	19.15	0.2262	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,361.51850	3,364.613	21.12	0.8765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			133.21850	133.513	21.12	0.1235	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,259.62470	3,256.610	15.30	0.9874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.92470	7.710	15.30	0.0126	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,633.98780	1,632.853	14.66	0.8493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			132.28780	133.953	14.66	0.1507	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			479.40300	481.006	17.42	0.3840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,197.70300	1,202.106	17.42	0.6160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,855.38850	1,859.505	18.74	0.7368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			307.08850	308.405	18.74	0.2632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			730.74410	731.987	16.25	0.5320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			699.04410	703.087	16.25	0.4680	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,032.92240	4,035.754	22.44	0.9038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			104.62240	104.654	22.44	0.0962	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			638.02660	639.444	16.62	0.4809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			846.32660	850.544	16.62	0.5191	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,955.65160	3,958.509	22.29	0.9012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			107.35160	107.409	22.29	0.0988	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			596.28140	597.763	16.81	0.4566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			924.58140	928.863	16.81	0.5434	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,548.97510	4,551.738	22.95	0.9242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			80.67510	80.638	22.95	0.0758	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			305.38470	306.691	18.76	0.2620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,863.68470	1,867.791	18.76	0.7380	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			682.75780	684.095	16.43	0.5061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			771.05780	775.195	16.43	0.4939	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			337.39670	338.832	18.52	0.2850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,715.69670	1,719.932	18.52	0.7150	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,753.41720	3,756.347	21.89	0.8937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			115.11720	115.247	21.89	0.1063	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			756.13580	757.314	16.16	0.5453	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			664.43580	668.414	16.16	0.4547	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,363.87220	5,366.662	22.95	0.9537	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			45.57220	45.562	22.95	0.0463	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,700.87990	4,703.650	22.95	0.9308	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			72.57990	72.550	22.95	0.0692	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			718.35540	719.629	16.29	0.5255	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			716.65540	720.729	16.29	0.4745	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			663.74560	665.118	16.51	0.4955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			802.04560	806.218	16.51	0.5045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,738.97700	4,741.748	22.95	0.9323	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			70.67700	70.648	22.95	0.0677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			985.38510	985.944	15.46	0.6532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			423.68510	427.043	15.46	0.3468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,379.07290	4,381.828	22.95	0.9162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			90.77290	90.728	22.95	0.0838	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,095.62070	1,095.892	15.21	0.6973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			343.92070	346.992	15.21	0.3027	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			979.91880	980.493	15.47	0.6509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			428.21880	431.593	15.47	0.3491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			974.48290	975.072	15.49	0.6485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			432.78290	436.172	15.49	0.3515	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			675.20800	676.981	16.60	0.4901	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			849.40800	853.781	16.60	0.5099	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,964.91370	1,968.333	18.86	0.7418	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			310.71370	311.533	18.86	0.2582	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			203.36580	204.242	19.89	0.1784	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,677.56580	2,681.042	19.89	0.8216	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,032.66240	3,036.948	20.43	0.8491	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			168.46240	170.148	20.43	0.1509	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			657.13930	658.901	16.68	0.4801	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			881.33930	885.701	16.68	0.5199	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			268.60480	271.132	15.03	0.2486	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,294.40480	1,294.331	15.03	0.7514	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			388.27190	391.617	15.32	0.3196	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,087.57190	1,088.417	15.32	0.6804	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			749.44450	751.052	16.60	0.5048	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			870.04450	872.852	16.60	0.4952	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			434.92060	437.462	15.40	0.3292	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,124.32060	1,125.662	15.40	0.6708	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,370.70890	1,371.757	15.09	0.7501	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			291.30890	293.557	15.09	0.2499	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,124.80230	2,127.033	19.01	0.7405	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			334.20230	335.233	19.01	0.2595	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,204.85950	3,206.249	20.59	0.8407	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			194.25950	194.449	20.59	0.1593	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		730.88780	732.500	16.67	0.4953	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		901.48780	904.300	16.67	0.5047	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,847.65990	2,849.292	20.02	0.8154	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		227.05990	227.492	20.02	0.1846	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,989.00630	2,991.594	20.11	0.8096	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		249.50630	249.694	20.11	0.1904	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		816.99370	818.224	16.60	0.5168	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		886.49370	890.124	16.60	0.4832	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,346.83000	3,349.175	20.70	0.8333	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		917.50430	921.147	16.67	0.4923	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		217.33000	217.275	20.70	0.1667	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		310.50980	313.299	15.14	0.2507	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,441.00980	1,441.399	15.14	0.7493	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,257.03630	2,260.194	19.12	0.7382	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		357.53630	358.294	19.12	0.2618	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		798.00430	799.247	16.67	0.5077	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		477.53800	480.799	15.48	0.3352	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,173.13800	1,174.099	15.48	0.6648	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,317.46190	1,320.976	17.49	0.5878	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		616.36190	617.876	17.49	0.4122	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,084.91420	1,086.695	15.81	0.6233	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		590.81420	593.995	15.81	0.3767	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,966.59790	2,968.449	20.04	0.7998	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		270.69790	271.149	20.04	0.2002	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,919.44210	5,920.573	22.54	0.9384	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,082.08530	2,084.768	18.83	0.7078	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		226.48220	226.559	20.84	0.1684	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		900.10570	901.938	16.41	0.5457	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		816.00570	819.238	16.41	0.4543	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		417.99860	419.288	18.82	0.2933	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,073.89860	2,076.588	18.82	0.7067	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		416.18530	417.468	18.83	0.2922	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		73.54210	73.273	22.54	0.0616	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,325.24590	2,323.514	13.45	0.9269	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		61.14590	60.814	13.45	0.0731	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		419.82090	421.121	18.80	0.2944	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,065.72090	2,068.421	18.80	0.7056	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,452.38220	3,453.859	20.84	0.8316	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,138.77230	3,139.491	20.19	0.8036	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		273.27230	273.891	20.19	0.1964	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		887.61500	890.233	16.57	0.5289	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		903.11500	905.833	16.57	0.4711	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,498.37400	3,498.754	20.82	0.8254	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		242.87400	243.154	20.82	0.1746	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		330.03840	332.478	15.17	0.2506	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,514.53840	1,516.878	15.17	0.7494	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	31/12/2019	Foreign Exchange Option	16.21	Put			2,405.55450	2,407.009	19.22	0.7366	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			380.05450	381.409	19.22	0.2634	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			868.22080	870.832	16.64	0.5202	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			933.72080	936.432	16.64	0.4798	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			519.65720	522.560	15.57	0.3402	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,217.65720	1,220.460	15.57	0.6598	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			558.88730	561.944	15.64	0.3447	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,257.98730	1,260.744	15.64	0.6553	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			601.55000	605.090	15.78	0.3487	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,306.05000	1,308.390	15.78	0.6513	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,733.65700	3,735.084	21.11	0.8001	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			323.25700	322.984	21.11	0.1999	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			630.35420	631.827	18.44	0.3656	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,920.75420	1,923.927	18.44	0.6344	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			625.95920	627.430	18.47	0.3634	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,936.35920	1,939.530	18.47	0.6366	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,479.84430	2,484.040	13.01	0.9197	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			70.24430	76.140	13.01	0.0803	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,141.23730	1,143.146	16.39	0.5839	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			831.63730	835.246	16.39	0.4161	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			628.15470	629.626	18.46	0.3645	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,928.55470	1,931.726	18.46	0.6355	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			643.96280	648.018	15.91	0.3521	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,353.96280	1,355.818	15.91	0.6479	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			682.51100	686.981	16.02	0.3556	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,390.91100	1,392.281	16.02	0.6444	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			723.55820	728.373	16.13	0.3572	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,444.75820	1,445.873	16.13	0.6428	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			921.34760	922.000	17.89	0.4537	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,601.74760	1,606.200	17.89	0.5463	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			918.38380	919.032	17.90	0.4526	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,608.78380	1,613.232	17.90	0.5474	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			915.43150	916.083	17.91	0.4514	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,615.83150	1,620.283	17.91	0.5486	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,757.34860	1,762.059	18.11	0.5533	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			951.94860	952.359	18.11	0.4467	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,057.17980	1,055.453	18.04	0.4662	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,736.87980	1,743.953	18.04	0.5338	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,054.17660	1,052.450	18.05	0.4652	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,743.87660	1,750.950	18.05	0.5348	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,051.17620	1,049.458	18.06	0.4641	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,750.87620	1,757.958	18.06	0.5359	0.00	0	0
Total \$ / R Option												8,137,438.58	26,060	5,160,299
Total \$ / R												1,166,519,102.28	110,669	5,888,440

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				13.69130		13.69420			0.0000	0.00	0	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.83800		13.84080			0.0000	0.00	0	10
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				13.99890		14.00170			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.15270		14.15410			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				14.31790		14.31960			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				17,609.32720	17,260.438	15.79	0.3435	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				51,189.32720	51,130.438	15.79	0.6565	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				17,337.87900	16,991.767	15.82	0.3392	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				51,917.87900	51,861.767	15.82	0.6608	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				17,884.58570	17,533.113	15.76	0.3478	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				50,464.58570	50,403.113	15.76	0.6522	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				35,042.79290	34,953.067	16.87	0.3758	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				87,962.79290	88,153.067	16.87	0.6242	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				34,766.88590	34,678.210	16.89	0.3735	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				88,686.88590	88,878.210	16.89	0.6265	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				35,320.92860	35,229.827	16.85	0.3782	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				87,240.92860	87,429.827	16.85	0.6218	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				48,467.00770	48,627.325	17.39	0.3875	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				118,297.00770	118,737.325	17.39	0.6125	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				48,202.84910	48,363.147	17.41	0.3857	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				119,032.84910	119,473.147	17.41	0.6143	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				48,737.46920	48,897.364	17.37	0.3892	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				117,567.46920	118,007.364	17.37	0.6108	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				92,080.74180	92,264.032	16.34	0.5549	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				78,670.74180	78,994.032	16.34	0.4451	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				91,662.68630	91,846.281	16.35	0.5530	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				79,252.68630	79,576.281	16.35	0.4470	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				92,500.24720	92,683.747	16.32	0.5567	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				78,090.24720	78,413.747	16.32	0.4433	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				88,503.48980	88,673.977	17.26	0.4821	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				124,543.48980	124,883.977	17.26	0.5179	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				88,168.71680	88,339.313	17.27	0.4807	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				125,208.71680	125,549.313	17.27	0.5193	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				88,839.68850	89,010.063	17.25	0.4836	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				123,879.68850	124,220.063	17.25	0.5164	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On 31/01/2019	Foreign Exchange Future				17.80830		17.95260			0.0000	0.00	0	27
£ / R	On 28/02/2019	Foreign Exchange Future				17.89290		18.03870			0.0000	0.00	0	47
£ / R	On 18/03/2019	Foreign Exchange Future				17.94830		18.09380			0.0000	208,505,401.10	11,617	407,184
£ / R	On 29/03/2019	Foreign Exchange Future				17.98210		18.12760			0.0000	0.00	0	80
£ / R	On 15/04/2019	Foreign Exchange Future				18.03380		18.18060			0.0000	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			18.06720		18.21490			0.0000	0.00	0	120
£ / R	On	14/06/2019	Foreign Exchange Future			18.22020		18.36790			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.51610		18.66520			0.0000	0.00	0	15,609
£ / R	On	13/12/2019	Foreign Exchange Future			18.79890		18.94570			0.0000	0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future			19.10160		19.25330			0.0000	0.00	0	0
Total £ / R Future												208,505,401.10	11,617	441,564
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			839.81420	981.764	32.33	0.9992	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			2.41420	0.064	32.33	0.0008	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			141.26830	183.865	14.07	0.3685	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			509.96830	406.764	14.07	0.6315	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			423.57200	345.934	14.43	0.4882	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			329.77200	397.634	14.43	0.5118	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,350.18750	3,494.759	20.02	0.9926	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			3.98750	3.059	20.02	0.0074	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,930.96040	2,069.401	17.02	0.9592	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			24.76040	17.701	17.02	0.0408	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			84.59900	62.601	15.88	0.1261	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,180.79900	1,304.301	15.88	0.8739	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,105.58370	2,245.613	17.39	0.9676	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			19.38370	13.913	17.39	0.0324	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,018.14390	1,136.193	15.67	0.8375	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			111.94390	84.493	15.67	0.1625	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			290.65690	233.689	14.81	0.3675	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			496.85690	585.389	14.81	0.6325	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			286.97240	230.539	14.82	0.3637	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			503.17240	592.239	14.82	0.6363	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			294.37990	236.873	14.80	0.3712	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			490.57990	578.573	14.80	0.6288	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			402.77750	476.535	14.66	0.5292	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			440.37750	368.635	14.66	0.4708	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			445.42900	517.948	14.66	0.5121	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			516.02900	441.748	14.66	0.4879	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			464.72230	536.521	14.70	0.4990	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			569.62230	493.721	14.70	0.5010	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			553.07020	498.613	15.31	0.4237	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			815.17020	908.414	15.31	0.5763	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			549.17810	495.030	15.32	0.4215	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			821.27810	914.830	15.32	0.5785	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			556.98480	502.223	15.30	0.4259	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			809.08480	902.023	15.30	0.5741	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			828.03720	768.516	15.48	0.4715	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			982.83720	1,072.416	15.48	0.5285	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			823.88890	764.614	15.48	0.4698	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			988.68890	1,078.514	15.48	0.5302	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			832.20280	772.439	15.47	0.4732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			977.00280	1,066.339	15.47	0.5268	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			712.62780	665.444	16.09	0.3714	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,736.92780	1,836.544	16.09	0.6286	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			718.40470	670.898	16.07	0.3738	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,722.70470	1,821.998	16.07	0.6262	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			715.51390	668.163	16.08	0.3726	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,729.81390	1,829.263	16.08	0.6274	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			913.26520	859.591	16.53	0.3978	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,959.96520	2,057.991	16.53	0.6022	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			910.25280	856.722	16.54	0.3967	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,966.95280	2,065.122	16.54	0.6033	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			916.28760	862.469	16.53	0.3988	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,952.98760	2,050.869	16.53	0.6012	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												208,505,401.10	11,617	448,064
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12530		0.12560			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12760		0.12790			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13010		0.13040			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13250		0.13280			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13520		0.13550			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,576.38340	1,548.523	21.86	0.9554	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			16.38340	18.523	21.86	0.0446	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			729.87560	711.118	22.23	0.7196	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			169.87560	181.118	22.23	0.2804	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			227.02930	219.812	22.61	0.3397	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			667.02930	689.812	22.61	0.6603	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			567.53330	551.492	21.28	0.4684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			777.53330	791.492	21.28	0.5316	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			257.07870	248.172	21.61	0.2611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,467.07870	1,488.171	21.61	0.7389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,104.15730	1,080.646	20.96	0.7073	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			314.15730	320.646	20.96	0.2927	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,467.09570	1,483.615	21.21	0.6378	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,415.72080	1,388.967	19.83	0.7234	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			375.72080	378.967	19.83	0.2766	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			867.82460	847.396	20.52	0.5343	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			827.82460	837.396	20.52	0.4657	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			507.09570	493.615	21.21	0.3622	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,681.81590	1,655.006	19.10	0.7408	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			401.81590	405.006	19.10	0.2592	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,126.59310	1,105.752	20.02	0.5775	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			846.59310	855.752	20.02	0.4225	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	0.14	Call			740.55220	726.277	20.95	0.4269	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,460.55220	1,476.277	20.95	0.5731	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			994.64890	979.617	20.72	0.4806	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,444.64890	1,459.617	20.72	0.5194	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			711.31270	701.790	21.79	0.3693	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,161.31270	2,181.790	21.79	0.6307	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,401.85940	1,380.668	19.66	0.6150	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			851.85940	860.668	19.66	0.3850	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.60500		15.62300			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.63030		15.64900			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.68900		15.70630			0.0000	353,724,194.00	22,546	144,969
€ / R	On	29/03/2019	Foreign Exchange Future			15.72490		15.74150			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.77950		15.79740			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.81480		15.83370			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.97750		15.99460			0.0000	1,022,560.00	64	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.18210		16.20030			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.29390		16.31220			0.0000	0.00	0	21,186
€ / R	On	13/12/2019	Foreign Exchange Future			16.60060		16.61470			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.93290		16.95060			0.0000	0.00	0	0
Total € / R Future												354,746,754.00	22,610	213,566
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			305.80100	313.916	13.42	0.6442	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			128.80100	118.916	13.42	0.3558	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			306.47230	315.310	13.54	0.5848	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			185.47230	175.610	13.54	0.4152	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,945.79220	3,963.054	23.92	0.9950	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.09220	2.054	23.92	0.0050	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			490.87670	502.252	14.25	0.6399	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			197.17670	191.252	14.25	0.3601	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			356.02150	346.839	13.41	0.5566	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			249.72150	257.839	13.41	0.4434	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			159.41580	154.368	14.59	0.3032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			593.11580	605.368	14.59	0.6968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			156.99780	152.008	14.61	0.2994	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			600.69780	613.008	14.61	0.7006	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			161.87110	156.765	14.57	0.3070	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			585.57110	597.766	14.57	0.6930	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			23.20420	21.868	17.02	0.0550	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,646.90420	1,662.868	17.02	0.9450	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			738.99290	751.773	15.03	0.7224	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			160.49290	156.673	15.03	0.2776	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			714.59480	726.852	14.88	0.6661	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			231.99480	226.352	14.88	0.3339	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			822.10820	835.260	15.14	0.6824	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			235.80820	230.060	15.14	0.3176	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,158.30100	1,171.973	15.97	0.6933	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			290.70810	287.299	15.98	0.3048	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,166.10810	1,179.799	15.98	0.6952	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			288.53570	285.142	16.00	0.3029	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,173.93570	1,187.642	16.00	0.6971	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			292.90100	289.473	15.97	0.3067	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			606.08530	618.645	14.70	0.4437	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			776.38530	770.745	14.70	0.5563	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,553.33630	3,570.433	19.52	0.9007	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			103.63630	102.533	19.52	0.0993	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			685.18640	680.408	14.97	0.5089	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			724.88640	738.308	14.97	0.4911	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			436.48860	433.846	16.06	0.3576	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,246.18860	1,261.746	16.06	0.6424	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,830.78460	1,847.896	17.12	0.7177	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			361.22160	360.041	17.13	0.2811	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,839.02160	1,856.141	17.13	0.7189	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			364.75780	363.561	17.10	0.2835	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,822.55780	1,839.661	17.10	0.7165	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,529.91830	2,547.430	18.14	0.8021	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			242.11830	241.330	18.14	0.1979	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			362.98460	361.796	17.12	0.2823	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,147.94570	1,146.415	14.85	0.6057	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			683.24570	695.815	14.85	0.3943	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,245.12600	4,259.450	20.90	0.8452	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,928.35910	1,943.717	17.10	0.6671	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,938.57170	2,924.878	13.49	0.9421	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			53.87170	54.278	13.49	0.0579	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			239.82600	240.050	20.90	0.1548	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			530.98790	532.247	17.11	0.3318	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,936.28790	1,951.647	17.11	0.6682	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			528.92650	530.187	17.12	0.3307	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,944.22650	1,959.587	17.12	0.6693	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			533.05910	534.317	17.10	0.3329	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			673.04860	674.114	17.35	0.3531	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,182.44860	2,201.214	17.35	0.6469	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			670.89110	671.965	17.36	0.3521	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,190.29110	2,209.065	17.36	0.6479	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			675.21470	676.277	17.34	0.3541	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,174.61470	2,193.377	17.34	0.6459	0.00	0	0
Total € / R Option												0.00	0	210,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												354,746,754.00	22,610	424,266
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.84760		9.79690			0.0000	0.00	0	5,780
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.96490		9.91390			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.09500		10.04280			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.22070		10.16670			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.35660		10.30310			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	22,434
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			29.91750	35.269	13.43	0.1472	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			603.01750	557.669	13.43	0.8528	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			32.08970	37.733	13.39	0.1559	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			585.18970	540.133	13.39	0.8441	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			30.98600	36.484	13.41	0.1515	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			594.08600	548.884	13.41	0.8485	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,143.60700	1,099.051	14.73	0.8550	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			56.58260	62.937	14.75	0.1430	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,152.68260	1,108.037	14.75	0.8570	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			55.67310	61.940	14.77	0.1410	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,161.77310	1,117.040	14.77	0.8590	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			57.50700	63.951	14.73	0.1450	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			907.02540	869.035	13.78	0.7048	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			183.68280	198.161	13.74	0.3004	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			890.88280	853.161	13.74	0.6996	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			181.74450	196.086	13.76	0.2978	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			898.94450	861.086	13.76	0.7022	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			179.82540	194.035	13.78	0.2952	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			246.07180	261.640	13.61	0.3286	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			979.37180	940.940	13.61	0.6714	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			244.00400	259.447	13.63	0.3263	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			987.30400	948.746	13.63	0.6737	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			248.15940	263.855	13.60	0.3310	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			971.45940	933.155	13.60	0.6690	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,059.56160	1,019.907	13.80	0.6940	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			226.26160	240.607	13.80	0.3060	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,071.64820	1,034.406	13.87	0.6431	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			322.48540	338.634	13.89	0.3549	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,079.38540	1,042.034	13.89	0.6451	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			320.24050	336.282	13.90	0.3528	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,087.14050	1,049.682	13.90	0.6472	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			324.74820	341.006	13.87	0.3569	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	23,434
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.37680		10.34420			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.50950		10.47580			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.65210		10.61810			0.0000	0.00	0	500
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.78700		10.75180			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.93140		10.89520			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,400
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			70.31010	75.177	13.59	0.2539	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			456.11010	428.377	13.59	0.7461	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			68.48530	73.219	13.62	0.2484	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			464.28530	436.419	13.62	0.7516	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			72.18100	77.184	13.55	0.2595	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			447.98100	420.384	13.55	0.7405	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			220.07900	231.367	13.85	0.3892	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			544.27900	521.867	13.85	0.6108	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			217.21310	228.367	13.88	0.3852	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			551.41310	528.867	13.88	0.6148	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			222.98380	234.405	13.83	0.3932	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			537.18380	514.905	13.83	0.6068	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			221.05580	231.182	14.82	0.3070	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			982.95580	959.081	14.82	0.6930	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			219.05280	229.090	14.84	0.3047	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			990.95280	966.990	14.84	0.6953	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			217.06670	227.020	14.86	0.3023	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			998.96670	974.920	14.86	0.6977	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			299.75260	311.030	14.85	0.3378	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,087.95260	1,064.030	14.85	0.6622	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			297.59470	308.793	14.87	0.3358	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,095.79470	1,071.793	14.87	0.6642	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			301.92470	313.284	14.83	0.3399	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,080.12470	1,056.284	14.83	0.6601	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			391.87580	404.461	15.08	0.3672	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,186.67580	1,163.061	15.08	0.6328	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			389.52100	402.037	15.10	0.3654	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,194.32100	1,170.637	15.10	0.6346	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			394.24680	406.902	15.07	0.3691	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,179.04680	1,155.502	15.07	0.6309	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,400
CF CANDCO	On	18/03/2019	Foreign Exchange Future			3.16000		3.42000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			13.77320		13.82820			0.0000	0.00	0	1,143

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Future			14.03970		14.09530			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.33380		14.39030			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.61810		14.67160			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.92750		14.98470			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			99.74440	89.415	16.13	0.2051	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			741.54440	786.215	16.13	0.7949	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			98.15390	87.845	16.15	0.2020	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			749.95390	794.646	16.15	0.7980	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			101.36140	91.011	16.11	0.2081	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			733.16140	777.811	16.11	0.7919	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			303.91900	289.838	16.33	0.3323	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			938.61900	980.138	16.33	0.6677	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			301.38780	287.430	16.35	0.3300	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			946.08780	987.729	16.35	0.6700	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			306.47160	292.267	16.32	0.3346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			931.17160	972.567	16.32	0.6654	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			349.53970	342.544	18.05	0.2875	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,649.23970	1,698.744	18.05	0.7125	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			347.71520	340.773	18.07	0.2862	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,657.41520	1,706.973	18.07	0.7138	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			351.37950	344.330	18.03	0.2888	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,641.07950	1,690.530	18.03	0.7112	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			513.44420	508.138	18.36	0.3358	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,791.84420	1,840.038	18.36	0.6642	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			511.34130	506.080	18.37	0.3346	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,799.74130	1,847.980	18.37	0.6654	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			509.25380	504.037	18.39	0.3334	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,807.65380	1,855.937	18.39	0.6666	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			594.81850	590.748	18.97	0.3315	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,240.11850	2,293.248	18.97	0.6685	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			592.81510	588.776	18.98	0.3305	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,248.11510	2,301.275	18.98	0.6695	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			596.83020	592.734	18.96	0.3324	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,232.13020	2,285.234	18.96	0.6676	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			2.03490		2.02790			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05600		2.04890			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			876.92050	820.376	14.07	0.7252	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			200.63110	217.809	13.71	0.3369	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			721.63110	668.809	13.71	0.6631	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			176.94890	192.172	13.89	0.3047	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			797.94890	743.172	13.89	0.6953	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			155.92050	169.376	14.07	0.2748	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,052.68080	1,103.921	13.38	0.6927	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			363.68080	343.921	13.38	0.3073	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			991.15980	1,040.786	13.43	0.6702	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			402.15980	380.786	13.43	0.3298	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,116.63170	1,169.447	13.34	0.7148	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			327.63170	309.447	13.34	0.2852	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			2.10230		2.10460			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14180		2.14410			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18530		2.18770			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22720		2.22920			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27260		2.27490			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			1,609.46560	1,630.778	15.40	0.9000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			72.55760	69.620	15.08	0.1260	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,426.55760	1,446.620	15.08	0.8740	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			63.45180	61.185	15.24	0.1123	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,517.45180	1,538.185	15.24	0.8877	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			55.46560	53.778	15.40	0.1000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			742.45680	758.073	13.76	0.5015	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			642.95610	636.151	13.87	0.4768	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			801.95610	818.151	13.87	0.5232	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			728.67960	720.535	13.70	0.5206	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			687.67960	702.535	13.70	0.4794	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			683.45680	676.073	13.76	0.4985	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			384.31320	383.775	15.94	0.2485	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,507.31320	2,530.775	15.94	0.7515	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			418.12310	417.486	15.76	0.2672	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,341.12310	2,364.486	15.76	0.7328	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			400.82770	400.240	15.85	0.2577	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,423.82770	2,447.240	15.85	0.7423	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			403.90070	402.299	16.57	0.2195	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,511.90070	3,530.299	16.57	0.7805	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			389.85690	388.302	16.62	0.2130	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,597.85690	3,616.302	16.62	0.7870	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			418.48220	416.831	16.51	0.2262	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,426.48220	3,444.831	16.51	0.7738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			552.95840	548.235	16.87	0.2471	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,903.95840	3,922.235	16.87	0.7529	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			538.05230	533.399	16.93	0.2414	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,989.05230	4,007.399	16.93	0.7586	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			568.32870	563.541	16.82	0.2530	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,819.32870	3,837.541	16.82	0.7470	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			1.74870		1.74890			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77160		1.77180			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			230.80700	225.283	15.72	0.3499	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			641.80700	638.283	15.72	0.6501	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			203.92780	198.643	15.93	0.3165	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			714.92780	711.643	15.93	0.6835	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			260.89280	255.157	15.52	0.3856	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			571.89280	568.157	15.52	0.6144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			731.30760	729.763	15.65	0.5464	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			613.30760	613.763	15.65	0.4536	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			687.36550	685.874	15.78	0.5229	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			669.36550	669.874	15.78	0.4771	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			777.70610	776.113	15.51	0.5703	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			559.70610	560.113	15.51	0.4297	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			0.13450		0.13460			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13350		0.13420			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13320		0.13400			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13210		0.13230			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13110		0.13120			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			1.61610		1.61610			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63920		1.63910			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.35810		9.36180			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47290		9.47640			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.59880		9.60180			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.71920		9.72150			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.84780		9.85050			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	213
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			268.25760	269.075	12.53	0.6489	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			97.13560	94.307	12.57	0.3430	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			275.33560	276.207	12.57	0.6570	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			103.05690	100.121	12.50	0.3594	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			261.25690	262.021	12.50	0.6406	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			100.05760	97.175	12.53	0.3511	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			147.19190	146.221	13.67	0.3040	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			590.79190	593.321	13.67	0.6960	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			144.91420	143.963	13.70	0.3001	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			598.51420	601.063	13.70	0.6999	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			149.50460	148.515	13.65	0.3079	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			583.10460	585.615	13.65	0.6921	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			298.44340	299.123	13.43	0.4248	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			546.64340	550.323	13.43	0.5752	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			295.15460	295.852	13.45	0.4213	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			553.35460	557.052	13.45	0.5787	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			301.76400	302.428	13.42	0.4284	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			539.96400	543.628	13.42	0.5716	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			271.45710	272.542	14.20	0.3413	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			899.95710	903.342	14.20	0.6587	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			269.14850	270.239	14.22	0.3389	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			907.64850	911.039	14.22	0.6611	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			273.78400	274.866	14.18	0.3437	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			892.28400	895.666	14.18	0.6563	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			350.63700	351.210	14.66	0.3644	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,020.13700	1,023.410	14.66	0.6356	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			348.19130	348.770	14.68	0.3623	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,027.69130	1,030.970	14.68	0.6377	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			353.10170	353.668	14.64	0.3665	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,012.60170	1,015.868	14.64	0.6335	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	213
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31050		1.30910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31960		1.31430			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			309.00000	295.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			409.00000	395.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			209.00000	195.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			57.00000	4.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			157.00000	104.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			43.00000	96.000		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			1.31090		1.32130			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31670		1.32710			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32270		1.33310			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32830		1.33850			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33410		1.34450			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14590		1.14690			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15460		1.15560			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16390		1.16500			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17300		1.17380			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18260		1.18370			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.13580		10.13350			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.26580		10.26370			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	1,200
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			109.21420	108.510	13.22	0.3458	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			315.71420	312.710	13.22	0.6542	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			106.44280	105.733	13.26	0.3387	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			322.94280	319.933	13.26	0.6613	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			112.05110	111.353	13.18	0.3529	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			308.55110	305.553	13.18	0.6471	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			465.54420	467.345	12.89	0.6457	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			201.84420	201.545	12.89	0.3543	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	14/06/2019	Foreign Exchange Option	10.01	Call			459.70090	461.511	12.91	0.6409	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			206.00090	205.711	12.91	0.3591	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			471.43900	473.230	12.88	0.6506	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			197.73900	197.430	12.88	0.3494	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	1,200
TRY / R	On	18/03/2019	Foreign Exchange Future			2.52660		2.51010			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43910		2.42240			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	25,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			7.08980	8.214	17.25	0.1113	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			226.98980	211.614	17.25	0.8887	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			6.30600	7.220	17.23	0.1001	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			236.20600	220.620	17.23	0.8999	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			7.95880	9.320	17.28	0.1234	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			217.85880	202.720	17.28	0.8766	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.35180	1.044	24.84	0.0089	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,107.95180	1,091.944	24.84	0.9911	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.32880	0.987	24.84	0.0084	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,117.92880	1,101.887	24.84	0.9916	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.37630	1.104	24.84	0.0093	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,097.97630	1,082.004	24.84	0.9907	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	25,000
Total Futures												1 721 633 818.80	118,836	1,448,001
Total Options												8 137 438.58	26,060	5,378,499
Grand Total:												1,729,771,257.38	144,896	6,826,500