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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.76970		13.60750			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.77260		13.61050			0.0000	0.00	0	6
\$ / R On 21/02/2019 Foreign Exchange Future			13.78170		13.62000			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			13.78820		13.62640			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.78980		13.62800			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.79310		13.63120			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.79950		13.63750			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.80120		13.63910			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			13.81100		13.64860			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.82240		13.65990			0.0000	1,064,186,576.00	76,990	548,468
\$ / R On 22/03/2019 Foreign Exchange Future			13.82890		13.80140			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.83710		13.67440			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.84030		13.67760			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.84680		13.68410			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.85170		13.68890			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.86810		13.70540			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.88650		13.72360			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.89150		13.72860			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.89320		13.73030			0.0000	0.00	0	319
\$ / R On 09/05/2019 Foreign Exchange Future			13.90830		13.86400			0.0000	695,415,000.00	50,000	25,000
\$ / R On 31/05/2019 Foreign Exchange Future			13.94610		13.78250			0.0000	0.00	0	264

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			13.95130		13.78760			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			13.95300		13.78930			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			13.96340		13.79950			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.97030		13.80630			0.0000	14,305,587.20	1,024	105,450
\$ / R	On	20/06/2019	Foreign Exchange Future			13.98050		13.81650			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.99420		13.83010			0.0000	10,537,632.60	753	753
\$ / R	On	01/07/2019	Foreign Exchange Future			13.99940		13.83530			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.00280		13.83870			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.05130		13.88620			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			14.05310		13.88790			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.07400		13.90860			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.10360		13.93830			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			14.10880		13.94360			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.11220		13.94710			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.11400		13.94890			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.13310		13.96810			0.0000	4,310,595.50	305	15,525
\$ / R	On	30/09/2019	Foreign Exchange Future			14.15730		13.99260			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.16070		13.99610			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.21290		14.04700			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.26570		14.09760			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.27110		14.10290			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.27470		14.10630			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.29090		14.12230			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.32330		14.15460			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.32680		14.15820			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.37880		14.20920			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.43540		14.26500			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.46120		14.29040			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.49260		14.32120			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.54240		14.37020			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.60640		14.43330			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.62540		14.45210			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.71280		14.53830			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.80730		14.63140			0.0000	0.00	0	0
Total \$ / R Future												1,788,755,391.30	129,072	820,930
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,492.54280	1,330.324	35.78	0.9997	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.04280	0.024	35.78	0.0003	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			54.47780	94.381	15.30	0.5260	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			203.97780	81.781	15.30	0.4740	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			242.61790	111.044	15.82	0.5618	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			43.11790	73.644	15.82	0.4382	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			742.74240	581.643	21.50	0.9651	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			3.24240	4.243	21.50	0.0349	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			32.38640	54.105	16.45	0.3444	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			291.88640	151.505	16.45	0.6556	0.00	0	22,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			42.21320	16.066	16.58	0.0905	401,640.00	25,000	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			372.21320	507.766	16.58	0.9095	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			0.00000	287.950	15.88	0.7448	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			0.00000	56.250	15.88	0.2552	1,406,247.50	25,000	25,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			495.32110	352.825	16.31	0.7316	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			51.72110	71.025	16.31	0.2684	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			255.07260	150.894	15.27	0.4567	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			133.07260	190.693	15.27	0.5433	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			907.93740	752.826	18.40	0.8986	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			19.13740	25.926	18.40	0.1014	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			6.32240	3.574	16.42	0.0197	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			807.52240	966.674	16.42	0.9803	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			643.25400	798.900	15.03	0.9673	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			12.05400	5.800	15.03	0.0327	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,999.90820	1,838.184	22.82	0.9940	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			1.10820	1.284	22.82	0.0060	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			41.71260	55.215	17.30	0.1965	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			660.51260	512.115	17.30	0.8035	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,641.11840	1,479.679	20.95	0.9870	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			2.31840	2.779	20.95	0.0130	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			163.72730	230.896	15.26	0.5879	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			232.52730	137.796	15.26	0.4121	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,128.23440	969.713	19.10	0.9459	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			9.43440	12.813	19.10	0.0541	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			47.38840	63.340	17.09	0.2207	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			616.18840	470.240	17.09	0.7793	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			745.44580	596.993	17.37	0.8163	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			42.94580	56.493	17.37	0.1837	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put			146.03540	79.542	14.52	0.2621	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call			285.13540	380.742	14.52	0.7379	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put			106.75010	53.179	14.27	0.1951	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call			345.85010	454.379	14.27	0.8049	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put			249.00800	155.515	15.01	0.4136	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call			188.10800	256.715	15.01	0.5864	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			791.96620	642.858	17.61	0.8277	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			41.06620	54.058	17.61	0.1723	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,513.32320	1,354.079	19.83	0.9513	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			11.92320	15.079	19.83	0.0487	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			137.75430	181.598	15.70	0.4238	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			429.15430	310.598	15.70	0.5762	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			2.38320	1.367	17.55	0.0056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			165.11950	103.979	14.65	0.2661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			375.01950	476.379	14.65	0.7339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,160.29640	2,322.622	19.33	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.39640	0.222	19.33	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,329.92790	3,492.420	25.11	0.9999	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.02790	0.020	25.11	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		1,920.76180	2,082.887	18.57	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.86180	0.487	18.57	0.0021	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		886.24570	742.292	17.63	0.7951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		66.14570	84.692	17.63	0.2049	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		920.35150	1,074.426	15.35	0.9561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		20.45150	12.026	15.35	0.0439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		229.16320	296.322	15.18	0.5538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		319.26320	223.922	15.18	0.4462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,328.63920	1,173.115	19.07	0.9049	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		28.53920	35.515	19.07	0.0951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,557.89570	1,400.739	19.78	0.9358	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		17.79570	23.139	19.78	0.0642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		369.15930	469.470	14.67	0.7283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		169.25930	107.070	14.67	0.2717	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,800.45170	1,641.121	20.14	0.9602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		10.35170	13.521	20.14	0.0398	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		730.70790	593.525	17.00	0.7320	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		90.60790	115.925	17.00	0.2680	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,888.59250	1,728.711	20.27	0.9667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		8.49250	11.111	20.27	0.0333	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,198.44300	1,357.365	16.26	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		8.54300	4.964	16.26	0.0192	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		190.93140	246.236	15.48	0.4869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		391.03140	283.836	15.48	0.5131	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,159.56070	1,318.019	16.13	0.9784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		9.66070	5.619	16.13	0.0216	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		178.55740	230.359	15.62	0.4635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		418.65740	307.959	15.62	0.5365	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,529.07390	1,372.005	19.69	0.9325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		18.97390	24.405	19.69	0.0675	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,421.30530	3,258.660	24.85	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		1.20530	1.060	24.85	0.0033	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		70.99410	90.809	17.49	0.2177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		851.09410	708.409	17.49	0.7823	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		700.49720	846.766	14.59	0.9162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		40.59720	24.366	14.59	0.0838	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		790.54740	940.616	14.91	0.9357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		30.64740	18.216	14.91	0.0643	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		150.85210	194.594	15.96	0.4077	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		490.95210	372.194	15.96	0.5923	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		93.73850	120.036	16.93	0.2760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		713.83850	577.636	16.93	0.7240	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		60.54930	77.457	17.79	0.1897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		930.64930	785.057	17.79	0.8103	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,810.22740	1,650.830	20.16	0.9610	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		10.12740	13.230	20.16	0.0390	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,431.30600	3,268.661	24.91	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		1.20600	1.061	24.91	0.0033	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		36.37390	45.737	18.65	0.1195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,196.47390	1,043.337	18.65	0.8805	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,233.98920	2,072.725	20.78	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		3.88920	5.125	20.78	0.0164	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,841.35000	3,678.714	27.50	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		1.25000	1.114	27.50	0.0032	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		83.24020	106.246	17.18	0.2490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		773.34020	633.846	17.18	0.7510	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		2,006.60920	1,846.136	20.45	0.9738	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		6.50920	8.536	20.45	0.0262	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,941.30270	2,778.643	21.81	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		1.20270	1.043	21.81	0.0037	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		57.42320	73.351	17.88	0.1810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		957.52320	810.951	17.88	0.8190	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,472.36050	2,310.596	21.13	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		2.26050	2.996	21.13	0.0100	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		772.33830	921.715	14.84	0.9321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		32.43830	19.315	14.84	0.0679	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		63.84650	81.789	17.70	0.1988	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		903.94650	759.389	17.70	0.8012	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,343.13430	2,181.608	20.94	0.9869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		3.03430	4.008	20.94	0.0131	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		602.67790	736.700	14.21	0.8862	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		62.77790	34.300	14.21	0.1138	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		2,154.75520	1,993.723	20.66	0.9807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		4.65520	6.123	20.66	0.0193	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		430.57790	541.243	14.49	0.7825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		130.67790	78.843	14.49	0.2175	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		505.27690	626.708	14.30	0.8358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		95.37690	54.308	14.30	0.1642	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,721.38040	2,559.309	21.49	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		1.28040	1.709	21.49	0.0059	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		248.72890	322.373	15.09	0.5846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		288.82890	199.973	15.09	0.4154	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		35.74590	44.916	18.68	0.1175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,205.84590	1,052.516	18.68	0.8825	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		256.95990	333.237	15.06	0.5969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		277.05990	190.837	15.06	0.4031	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		41.83150	52.883	18.41	0.1359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,121.93150	970.483	18.41	0.8641	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		35.12910	44.110	18.71	0.1156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,215.22910	1,061.710	18.71	0.8844	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		214.51930	276.612	15.25	0.5292	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			344.61930	244.212	15.25	0.4708	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,361.30180	3,198.655	24.47	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.20180	1.055	24.47	0.0034	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,441.30660	3,278.662	24.97	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.20660	1.062	24.97	0.0033	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,571.31730	3,408.676	25.80	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.21730	1.076	25.80	0.0033	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			140.96810	181.763	16.10	0.3865	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			521.06810	399.363	16.10	0.6135	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,340.89080	4,178.690	30.35	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.79080	1.090	30.35	0.0029	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,740.45140	4,578.090	30.35	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.35140	0.490	30.35	0.0014	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			21.10260	26.671	19.54	0.0732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,481.20260	1,324.270	19.54	0.9268	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			18.18050	23.557	19.75	0.0653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,548.28050	1,391.157	19.75	0.9347	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,311.29960	3,148.652	24.15	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.19960	1.052	24.15	0.0034	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,301.29920	3,138.651	24.09	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.19920	1.051	24.09	0.0034	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			20.65950	26.201	19.57	0.0720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,490.75950	1,333.800	19.57	0.9280	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			240.72990	311.763	15.13	0.5723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			300.82990	209.363	15.13	0.4277	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,921.30400	2,758.691	21.78	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.20400	1.091	21.78	0.0039	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			24.88040	30.763	19.31	0.0835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,404.98040	1,248.363	19.31	0.9165	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,641.32450	3,478.685	26.24	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.22450	1.085	26.24	0.0033	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			319.26410	410.052	14.83	0.6760	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			209.36410	137.652	14.83	0.3240	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			658.88050	800.524	14.43	0.9047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			48.98050	28.124	14.43	0.0953	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,641.63610	2,479.645	21.37	0.9930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			1.53610	2.045	21.37	0.0070	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,849.37510	1,689.726	20.22	0.9640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			9.27510	12.126	20.22	0.0360	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			579.36960	709.712	14.12	0.8775	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			69.46960	37.312	14.12	0.1225	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			346.35570	442.442	14.74	0.7054	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			186.45570	120.042	14.74	0.2946	0.00	0	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			293.73700	379.237	14.92	0.6459	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			233.83700	156.837	14.92	0.3541	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			48.99630	62.282	18.14	0.1570	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			1,039.09630	889.882	18.14	0.8430	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			22.01590	27.637	19.49	0.0756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,462.11590	1,305.237	19.49	0.9244	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			450.21980	563.901	14.44	0.7978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			120.31980	71.501	14.44	0.2022	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,868.97560	1,709.208	20.24	0.9653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			8.87560	11.608	20.24	0.0347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,174.55100	2,013.457	20.69	0.9814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			4.45100	5.857	20.69	0.0186	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,357.20410	1,201.250	19.16	0.9094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			27.10410	33.650	19.16	0.0906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			107.39930	137.950	16.66	0.3097	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			647.49930	515.550	16.66	0.6903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,323.27470	2,161.792	20.91	0.9864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			3.17470	4.192	20.91	0.0136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			69.74960	89.239	17.52	0.2144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			859.84960	716.839	17.52	0.7856	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			37.01340	46.574	18.62	0.1214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,187.11340	1,034.174	18.62	0.8786	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,366.74310	1,210.651	19.19	0.9109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			26.64310	33.051	19.19	0.0891	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			405.25840	511.828	14.56	0.7614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			145.35840	89.428	14.56	0.2386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			73.55130	94.033	17.42	0.2243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			833.65130	691.633	17.42	0.7757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			882.88500	1,035.953	15.22	0.9509	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			22.98500	13.553	15.22	0.0491	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,577.14960	1,419.777	19.81	0.9381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			17.04960	22.177	19.81	0.0619	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			194.14750	250.353	15.44	0.4929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			384.24750	277.953	15.44	0.5071	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			7.43700	9.741	20.36	0.0296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,947.53700	1,787.341	20.36	0.9704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,751.64840	1,592.670	20.07	0.9562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			11.54840	15.070	20.07	0.0438	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,177.76470	1,025.026	18.59	0.8766	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			37.66470	47.426	18.59	0.1234	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			688.74200	554.071	16.83	0.7118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			98.64200	126.471	16.83	0.2882	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			283.96020	367.354	14.95	0.6337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			244.06020	164.954	14.95	0.3663	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			868.62690	725.296	17.56	0.7888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			68.52690	87.696	17.56	0.2112	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			204.10080	263.063	15.34	0.5109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			364.20080	260.663	15.34	0.4891	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.22790	1.089	26.43	0.0032	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,671.32790	3,508.689	26.43	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,990.12330	5,827.633	30.35	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.02330	0.034	30.35	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			454.24990	339.395	15.79	0.5649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			164.14990	211.795	15.79	0.4351	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,522.11790	2,360.278	21.20	0.9910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			2.01790	2.678	21.20	0.0090	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,606.08520	1,448.404	19.85	0.9416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			15.98520	20.804	19.85	0.0584	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			13.74280	17.908	19.96	0.0512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,673.84280	1,515.508	19.96	0.9488	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			13.44800	17.528	19.97	0.0502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,683.54800	1,525.128	19.97	0.9498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			14.04370	18.297	19.94	0.0521	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,664.14370	1,505.897	19.94	0.9479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			138.59700	178.680	16.14	0.3814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			528.69700	406.280	16.14	0.6186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,860.94470	2,022.992	18.38	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.04470	0.592	18.38	0.0025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,602.28320	1,763.767	17.55	0.9944	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			0.00000	264.072	15.45	0.4734	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			0.00000	292.972	15.45	0.5266	8,789,163.00	30,000	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			5.04660	3.226	16.13	0.0118	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,469.44660	1,630.326	16.13	0.9882	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			185.00780	233.448	15.98	0.4273	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			510.60780	396.348	15.98	0.5727	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			87.29640	110.069	17.57	0.2307	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			912.89640	772.969	17.57	0.7693	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			220.89880	278.450	15.60	0.4880	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			426.49880	321.350	15.60	0.5120	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			144.61570	181.525	16.66	0.3430	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			667.01570	541.224	16.66	0.6570	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,122.26030	1,962.914	20.06	0.9652	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			9.86030	13.214	20.06	0.0348	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			424.91640	321.683	15.63	0.5043	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			232.51640	291.983	15.63	0.4957	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			830.53440	695.138	17.28	0.7309	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			108.13440	135.438	17.28	0.2691	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,772.59390	1,616.325	19.74	0.9353	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			20.19390	26.625	19.74	0.0647	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,064.75380	920.357	18.08	0.8092	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			72.35380	90.657	18.08	0.1908	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			134.55090	168.732	16.82	0.3232	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			706.95090	578.432	16.82	0.6768	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			422.73110	523.559	14.86	0.7151	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			195.13110	133.259	14.86	0.2849	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			58.91540	37.406	14.50	0.1070	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			736.51540	877.706	14.50	0.8930	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			74.77120	47.577	14.36	0.1268	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			708.87120	844.377	14.36	0.8732	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			369.60170	279.925	15.43	0.4434	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			298.50170	371.625	15.43	0.5566	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			797.58790	667.376	17.05	0.6955	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			136.48790	169.076	17.05	0.3045	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			627.45990	513.084	16.39	0.5870	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			222.85990	271.184	16.39	0.4130	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,415.91780	1,272.710	19.14	0.8113	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			99.51780	119.210	19.14	0.1887	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			657.24380	547.859	16.76	0.5652	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			275.84380	329.359	16.76	0.4348	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			242.63300	289.642	17.17	0.3898	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			762.33300	646.442	17.17	0.6102	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,939.47380	1,788.900	20.38	0.8829	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			59.77380	72.101	20.38	0.1171	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			255.42860	304.803	17.04	0.4060	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			725.12860	611.603	17.04	0.5940	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,271.57640	2,117.098	21.06	0.9156	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			41.87640	50.298	21.06	0.0844	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,242.11500	1,105.292	18.66	0.7645	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			132.41500	158.492	18.66	0.2355	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			96.46670	66.659	14.72	0.1354	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			906.76670	1,039.859	14.72	0.8646	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			845.18540	974.057	14.80	0.8427	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			114.88540	80.857	14.80	0.1573	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			290.52030	222.872	15.53	0.3277	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			530.82030	626.072	15.53	0.6723	0.00	0	2,500
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			0.00000	419.398	16.39	0.4667	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			0.00000	467.698	16.39	0.5333	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			0.00000	346.524	16.14	0.4159	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			0.00000	534.824	16.14	0.5841	26,741,225.00	50,000	50,000
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			348.23010	403.572	16.98	0.4411	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			765.73010	657.472	16.98	0.5589	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,438.18610	2,286.040	21.01	0.8888	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			70.68610	82.140	21.01	0.1112	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			333.93260	387.110	17.09	0.4270	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			801.43260	691.010	17.09	0.5730	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,101.54920	1,953.511	20.36	0.8555	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			94.04920	109.611	20.36	0.1445	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			198.98140	152.643	15.05	0.2221	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			841.48140	958.743	15.05	0.7779	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			938.90190	1,064.185	14.92	0.8166	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			156.40190	118.085	14.92	0.1834	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	31/05/2019	Foreign Exchange Option	15.01	Put			1,406.09000	1,270.718	18.81	0.7466	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			178.59000	206.818	18.81	0.2534	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			31.16170	25.020	15.53	0.0485	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,678.76170	1,836.320	15.53	0.9515	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			998.73240	878.459	17.61	0.6370	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			278.03240	321.459	17.61	0.3630	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			533.42950	445.581	16.10	0.4402	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			502.92950	578.981	16.10	0.5598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,572.34540	1,725.858	15.07	0.9355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			46.04540	35.558	15.07	0.0645	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,060.61350	939.107	17.69	0.6423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			286.91350	329.407	17.69	0.3577	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,166.12560	1,301.735	14.63	0.8684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			901.37200	787.444	17.23	0.5917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			335.05140	384.734	17.25	0.4057	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			908.75140	794.434	17.25	0.5943	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			340.31430	390.776	17.21	0.4108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			894.01430	780.476	17.21	0.5892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			208.49430	238.924	18.59	0.2726	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			363.82050	294.345	15.55	0.3356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			670.12050	764.645	15.55	0.6644	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,246.62400	1,386.225	14.53	0.8886	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			90.32400	65.925	14.53	0.1114	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			337.67200	387.744	17.23	0.4083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			619.39070	708.399	15.72	0.6331	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			886.67540	773.531	17.19	0.5866	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			342.97540	393.831	17.19	0.4134	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			811.93950	920.435	15.11	0.7413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			255.63950	200.135	15.11	0.2587	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,402.19430	1,268.624	18.59	0.7274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			814.53970	705.464	16.97	0.5604	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			581.68740	489.502	16.24	0.4599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			487.98740	559.802	16.24	0.5401	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			385.64610	442.698	16.87	0.4532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			779.34610	672.399	16.87	0.5468	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			413.09070	338.099	15.72	0.3669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			105.91970	121.732	20.28	0.1504	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,375.06900	2,224.546	20.63	0.8686	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			91.36900	104.846	20.63	0.1314	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,836.09730	1,693.723	19.60	0.8041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			142.39730	164.023	19.60	0.1959	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			370.83970	425.764	16.97	0.4396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			690.73910	589.623	16.59	0.5103	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,961.60420	1,816.929	19.85	0.8218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			127.90420	147.229	19.85	0.1782	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			271.84750	312.076	17.84	0.3420	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			1,115.54750	991.776	17.84	0.6580	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,189.61970	2,041.432	20.28	0.8496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			163.73200	188.407	19.28	0.2212	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			451.16340	517.358	16.43	0.5101	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			644.86340	547.058	16.43	0.4899	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			276.06120	316.926	17.79	0.3464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,099.76120	976.626	17.79	0.6536	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			427.03910	489.923	16.59	0.4897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			30.98710	33.804	24.35	0.0440	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,487.27550	1,351.359	18.81	0.7446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			193.57550	221.659	18.81	0.2554	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			938.48480	822.644	17.34	0.6043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			324.78480	372.944	17.34	0.3957	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,677.43200	1,538.107	19.28	0.7788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			97.61600	112.096	20.47	0.1396	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			977.54120	1,101.922	14.87	0.8098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			171.24120	131.622	14.87	0.1902	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			495.69740	568.798	16.21	0.5462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			569.39740	478.498	16.21	0.4538	4,818,479.90	10,070	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,184.68710	4,023.504	24.35	0.9560	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			129.87210	149.510	19.81	0.1806	752,780.33	5,035	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			632.00030	535.163	16.39	0.4839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			458.30030	525.463	16.39	0.5161	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,217.27760	2,068.715	20.33	0.8526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			103.57760	119.015	20.33	0.1474	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,291.31600	2,141.796	20.47	0.8604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			539.19810	451.548	16.12	0.4385	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,880.72340	1,737.497	19.69	0.8106	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			137.02340	157.797	19.69	0.1894	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			818.06590	927.313	15.10	0.7442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			251.76590	197.013	15.10	0.2558	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,943.57210	1,799.210	19.81	0.8194	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			238.74340	273.888	18.20	0.3065	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			991.92590	1,117.262	14.85	0.8148	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			165.62590	126.962	14.85	0.1852	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			211.47780	164.825	15.00	0.2248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			887.77780	1,005.125	15.00	0.7752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			515.49810	591.848	16.12	0.5615	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			109.82560	81.435	14.63	0.1316	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,107.00710	1,960.001	20.12	0.8402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			113.30710	130.301	20.12	0.1598	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,120.01970	3,283.257	18.70	0.9941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.71970	2.957	18.70	0.0059	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,252.44340	1,123.588	18.20	0.6935	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,173.97110	1,048.901	17.91	0.6667	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			270.47110	309.401	17.91	0.3333	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	20/06/2019	Foreign Exchange Option	17.22	Put			3,452.80990	3,293.808	22.61	0.9310	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			49.30990	54.309	22.61	0.0690	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			421.45690	480.043	16.76	0.4638	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			791.35690	685.844	16.76	0.5362	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,582.96480	2,431.472	20.76	0.8740	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			93.06480	105.672	20.76	0.1260	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,550.20870	1,414.217	18.77	0.7403	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,015.04530	1,138.634	14.83	0.8041	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			210.30870	238.417	18.77	0.2597	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			406.20990	462.734	16.86	0.4508	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			826.10990	718.534	16.86	0.5492	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,249.05380	2,101.575	20.16	0.8419	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			119.15380	135.775	20.16	0.1581	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			184.94530	144.435	14.83	0.1959	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			249.03890	198.357	14.98	0.2456	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			894.33890	1,007.757	14.98	0.7544	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			749.30890	846.389	15.36	0.6802	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			360.60890	293.589	15.36	0.3198	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,692.55270	2,540.355	20.85	0.8787	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			91.25270	103.155	20.85	0.1213	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			502.69300	564.766	16.56	0.4854	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			816.49300	713.466	16.56	0.5146	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,732.86290	2,581.406	20.51	0.8595	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			119.06290	132.706	20.51	0.1405	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,698.61460	1,562.758	18.73	0.7332	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,100.84130	1,223.560	14.78	0.7943	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			244.81460	274.058	18.73	0.2668	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			486.53120	546.635	16.65	0.4734	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			850.33120	745.335	16.65	0.5266	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,401.57350	2,254.063	19.97	0.8286	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			147.77350	165.363	19.97	0.1714	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			214.64130	172.260	14.78	0.2057	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			298.19750	243.755	15.00	0.2638	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			946.09750	1,056.855	15.00	0.7362	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,019.61480	907.214	17.00	0.5699	5,710,006.17	6,294	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			448.21480	501.214	17.00	0.4301	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,587.80120	2,438.665	20.12	0.8367	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			146.40120	162.665	20.12	0.1633	511,906.44	3,147	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			575.69700	640.090	16.45	0.5020	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			837.39700	736.490	16.45	0.4980	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,902.36530	2,751.684	20.50	0.8503	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			140.66530	155.284	20.50	0.1497	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,852.80880	1,717.913	18.85	0.7311	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			271.10880	301.513	18.85	0.2689	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			558.84850	621.385	16.54	0.4908	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			870.54850	767.785	16.54	0.5092	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	16.33	Put		2,563.24150	2,416.320	19.98	0.8204	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		171.54150	189.920	19.98	0.1796	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		238.86970	194.773	14.74	0.2115	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,177.16970	1,298.373	14.74	0.7885	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		343.78860	286.062	14.98	0.2772	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		997.38860	1,104.862	14.98	0.7228	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,169.88380	1,053.650	17.25	0.5930	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		446.98380	495.850	17.25	0.4070	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		5,101.13000	4,943.183	23.70	0.9430	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		50.03000	57.184	23.70	0.0570	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,226.10650	3,390.204	16.02	0.9886	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		8.00650	7.104	16.02	0.0114	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,591.98770	1,733.469	14.42	0.8770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		123.88770	100.369	14.42	0.1230	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,149.68270	2,011.302	19.21	0.7607	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		247.78270	274.402	19.21	0.2393	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,876.90680	1,744.203	18.77	0.7217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		295.00680	327.303	18.77	0.2783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		701.28830	775.702	16.00	0.5619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		703.18830	612.602	16.00	0.4381	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,393.60810	3,237.535	21.26	0.8701	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		131.70810	140.635	21.26	0.1299	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		611.77350	676.721	16.40	0.5081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		853.67350	753.621	16.40	0.4919	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,989.80350	3,831.096	22.54	0.8955	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		107.90350	114.196	22.54	0.1045	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		459.80900	508.180	17.28	0.4056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,211.70900	1,095.080	17.28	0.5944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,582.36620	4,428.229	23.57	0.9165	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		80.46620	91.329	23.57	0.0835	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		293.38450	325.487	18.78	0.2770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,885.28450	1,752.387	18.78	0.7230	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		4,067.29380	3,908.316	22.70	0.8983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		105.39380	111.416	22.70	0.1017	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		324.15670	357.035	18.46	0.3006	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,736.05670	1,603.935	18.46	0.6994	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,786.94660	3,629.017	22.11	0.8879	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		115.04660	122.117	22.11	0.1121	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		571.58540	632.340	16.61	0.4824	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		933.48540	829.240	16.61	0.5176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,397.50430	5,239.034	23.57	0.9484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		45.60430	52.134	23.57	0.0516	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,734.33440	4,579.228	23.57	0.9235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		72.43440	82.328	23.57	0.0765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		654.95100	724.456	16.20	0.5346	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		776.85100	681.356	16.20	0.4654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			636.58770	704.107	16.28	0.5235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			808.48770	711.007	16.28	0.4765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,772.44590	4,617.109	23.57	0.9252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			70.54590	80.209	23.57	0.0748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			725.81650	802.634	15.90	0.5758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			667.71650	579.534	15.90	0.4242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,412.38020	4,257.220	23.45	0.9092	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			90.48020	100.320	23.45	0.0908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,056.41560	1,166.530	14.94	0.7316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			338.31560	283.430	14.94	0.2684	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			689.39980	762.568	16.05	0.5550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			721.29980	629.468	16.05	0.4450	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			818.70790	904.084	15.55	0.6253	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			550.60790	470.984	15.55	0.3747	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,119.35400	1,233.625	14.85	0.7540	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			301.25400	250.525	14.85	0.2460	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			498.74350	423.363	15.38	0.3507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			866.84350	956.463	15.38	0.6493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			938.66130	1,034.361	15.15	0.6830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			430.56130	361.261	15.15	0.3170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			949.35080	1,046.197	15.12	0.6878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			421.25080	353.097	15.12	0.3122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			524.35000	446.836	15.47	0.3627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			842.45000	929.936	15.47	0.6373	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			943.99240	1,040.134	15.13	0.6854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			425.89240	357.034	15.13	0.3146	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,061.89860	2,911.045	20.48	0.8418	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			164.49860	178.345	20.48	0.1582	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			647.86680	714.053	16.35	0.5167	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			855.26680	756.753	16.35	0.4833	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			260.62150	215.219	14.69	0.2153	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,253.22150	1,372.519	14.69	0.7847	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			630.41750	694.838	16.43	0.5062	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			887.81750	787.538	16.43	0.4938	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,985.83160	1,851.632	18.85	0.7278	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			298.43160	328.932	18.85	0.2722	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			196.57060	215.733	19.96	0.1880	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,703.97060	2,558.433	19.96	0.8120	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			383.28210	323.674	15.01	0.2864	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,049.38210	1,154.374	15.01	0.7136	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			428.75640	365.713	15.06	0.2976	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,085.75640	1,188.613	15.06	0.7024	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,871.61710	2,725.784	20.03	0.8066	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			218.61710	238.684	20.03	0.1934	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			719.55870	788.294	16.30	0.5301	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			872.55870	775.394	16.30	0.4699	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	13.00	Call			1,328.76750	1,447.824	14.70	0.7819	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			281.76750	234.924	14.70	0.2181	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			701.56430	768.611	16.37	0.5202	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			904.56430	805.711	16.37	0.4798	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,143.45130	2,008.614	18.95	0.7280	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			320.45130	351.514	18.95	0.2720	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,231.91460	3,078.835	20.56	0.8342	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			188.91460	201.735	20.56	0.1658	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			784.74610	856.081	16.24	0.5416	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			887.14610	790.381	16.24	0.4584	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,374.23030	3,220.190	20.66	0.8265	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			211.83030	225.890	20.66	0.1735	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,274.75220	2,138.185	19.00	0.7265	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,397.73370	1,517.550	14.70	0.7803	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			342.35220	373.885	19.00	0.2735	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			766.29210	836.186	16.32	0.5321	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			918.69210	820.486	16.32	0.4679	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			3,012.27530	2,865.166	20.07	0.8012	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			239.87530	260.866	20.07	0.1988	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			300.13370	251.850	14.70	0.2197	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			470.26610	404.453	15.09	0.3047	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,133.16610	1,235.553	15.09	0.6953	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,324.75330	1,209.609	17.21	0.5687	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			591.05330	644.309	17.21	0.4313	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,291.14030	2,443.511	13.14	0.9443	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			58.84030	42.611	13.14	0.0557	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,047.09140	1,137.275	15.35	0.6524	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			584.79140	506.375	15.35	0.3476	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			866.31380	941.916	16.00	0.5713	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,088.42100	1,955.592	18.65	0.6941	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,096.67880	1,963.685	18.66	0.6952	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			402.47220	438.409	18.63	0.3071	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,080.17220	1,947.509	18.63	0.6929	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,477.30560	3,322.801	20.75	0.8256	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			219.60560	233.701	20.75	0.1744	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			400.72100	436.492	18.65	0.3059	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			814.01380	721.016	16.00	0.4287	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,987.56540	2,841.153	19.96	0.7915	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			259.86540	282.053	19.96	0.2085	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,948.85090	5,790.826	22.95	0.9328	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			71.15090	81.726	22.95	0.0672	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			398.97880	434.585	18.66	0.3048	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			854.78970	927.762	16.17	0.5529	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			900.18970	804.462	16.17	0.4471	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,520.73130	3,367.000	20.70	0.8196	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			235.33130	250.300	20.70	0.1804	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	31/12/2019	Foreign Exchange Option	16.21	Put		2,419.69780	2,282.479	19.05	0.7260	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		364.29780	395.779	19.05	0.2740	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		835.85890	907.550	16.25	0.5438	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		931.25890	834.250	16.25	0.4562	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,158.85880	3,010.796	20.09	0.7960	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		263.45880	284.096	20.09	0.2040	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		317.98660	268.922	14.70	0.2206	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,472.58660	1,592.222	14.70	0.7794	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		510.48490	442.763	15.14	0.3111	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,178.68490	1,279.563	15.14	0.6889	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		548.32080	478.846	15.19	0.3168	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,217.52080	1,317.646	15.19	0.6832	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		588.01090	517.288	15.28	0.3216	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,263.01090	1,362.689	15.28	0.6784	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,442.93450	2,597.982	12.21	0.9434	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		62.53450	46.782	12.21	0.0566	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,100.49620	1,183.361	15.86	0.6080	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		820.09620	732.161	15.86	0.3920	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		604.15970	649.594	18.09	0.3785	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,923.75970	1,798.394	18.09	0.6215	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,749.44330	3,595.977	20.84	0.7957	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		309.84330	327.177	20.84	0.2043	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		602.04400	647.302	18.11	0.3773	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,931.64400	1,806.102	18.11	0.6227	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		599.94350	645.021	18.12	0.3762	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,939.54350	1,813.821	18.12	0.6238	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		629.26940	557.468	15.41	0.3260	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,310.46940	1,410.069	15.41	0.6740	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		666.58170	593.908	15.51	0.3303	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,346.78170	1,446.308	15.51	0.6697	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		706.17820	633.886	15.63	0.3330	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,399.47820	1,500.286	15.63	0.6670	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		881.98570	944.648	17.53	0.4671	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,609.88570	1,499.248	17.53	0.5329	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		887.67090	950.796	17.51	0.4695	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,595.57090	1,485.396	17.51	0.5305	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		884.81930	947.719	17.52	0.4683	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,602.71930	1,492.319	17.52	0.5317	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,750.36400	1,638.537	17.73	0.5385	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		918.66400	981.337	17.73	0.4615	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,014.27410	1,081.287	17.68	0.4790	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,742.87410	1,633.987	17.68	0.5210	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,020.07030	1,087.492	17.66	0.4812	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,728.67030	1,620.192	17.66	0.5188	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,017.15590	1,084.388	17.67	0.4801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,735.75590	1,627.088	17.67	0.5199	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											49,131,448.34	154,546	5,070,685
Total \$ / R											1,837,886,839.64	283,618	5,891,615
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.82240		13.65990			0.0000	0.00	0	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.97030		13.80630			0.0000	0.00	0	10
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.13310		13.96810			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.29090		14.12230			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.46120		14.29040			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			14,337.85760	18,489.543	16.07	0.3918	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			51,347.85760	39,249.543	16.07	0.6082	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			14,096.80730	18,176.313	16.10	0.3865	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			52,106.80730	39,936.313	16.10	0.6135	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			14,582.90520	18,807.757	16.03	0.3970	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			50,592.90520	38,567.757	16.03	0.6030	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			33,767.20330	38,774.454	17.23	0.4083	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			90,137.20330	78,744.454	17.23	0.5917	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			33,505.13540	38,473.434	17.25	0.4057	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			90,875.13540	79,443.434	17.25	0.5943	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			34,031.43370	39,077.573	17.21	0.4108	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			89,401.43370	78,047.573	17.21	0.5892	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			46,484.80700	51,385.963	17.24	0.4093	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			119,674.80700	108,075.963	17.24	0.5907	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			46,232.06400	51,101.096	17.26	0.4075	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			120,422.06400	108,791.096	17.26	0.5925	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			46,739.13860	51,672.577	17.23	0.4112	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			118,929.13860	107,362.577	17.23	0.5888	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			88,648.70530	96,377.606	15.92	0.5809	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			78,418.70530	69,287.606	15.92	0.4191	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			88,241.05110	95,935.905	15.94	0.5790	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			79,011.05110	69,845.905	15.94	0.4210	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			89,057.85230	96,820.912	15.91	0.5829	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			77,827.85230	68,730.912	15.91	0.4171	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			85,020.45010	91,609.859	16.83	0.5011	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			123,980.45010	113,489.859	16.83	0.4989	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			84,695.32990	91,259.625	16.85	0.4996	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			124,655.32990	114,139.625	16.85	0.5004	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			85,347.00980	91,961.011	16.82	0.5026	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			123,307.00980	112,841.011	16.82	0.4974	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	432
£ / R	On	28/02/2019			17.77760		17.66720			0.0000	0.00	0	47

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 Future			17.83210		17.72100			0.0000	1,515,728.50	85	398,019
£ / R	On	29/03/2019	Foreign Exchange Future			17.86590		17.75450			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			17.91810		17.80630			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			17.95170		17.83990			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			17.96080		17.84900			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.10370		17.99070			0.0000	0.00	0	5,824
£ / R	On	16/09/2019	Foreign Exchange Future			18.39890		18.28500			0.0000	0.00	0	16,469
£ / R	On	13/12/2019	Foreign Exchange Future			18.68200		18.56280			0.0000	0.00	0	12,690
£ / R	On	16/03/2020	Foreign Exchange Future			18.98830		18.86560			0.0000	0.00	0	0
Total £ / R Future												1,515,728.50	85	433,319
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			238.41510	172.132	14.54	0.4171	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			235.61510	279.732	14.54	0.5829	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,287.62960	2,175.525	18.00	0.9789	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			8.62960	7.625	18.00	0.0211	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,323.39820	1,215.048	16.38	0.8898	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			44.39820	47.148	16.38	0.1102	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			231.55940	257.334	15.12	0.4298	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			510.55940	425.234	15.12	0.5702	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,721.33360	3,609.799	22.73	0.9951	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.33360	1.899	22.73	0.0049	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			149.96960	165.436	15.57	0.3080	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			718.96960	623.336	15.57	0.6920	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			30.83860	31.829	16.48	0.0789	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,499.83860	1,389.730	16.48	0.9211	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,465.94650	2,354.040	18.58	0.9830	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			6.94650	6.140	18.58	0.0170	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			147.66820	162.847	15.59	0.3042	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			726.66820	630.747	15.59	0.6958	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			145.39970	160.292	15.61	0.3004	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			734.39970	638.192	15.61	0.6996	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			603.39550	519.334	15.60	0.5782	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			267.89550	295.234	15.60	0.4218	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			651.70180	571.343	15.72	0.5519	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			348.00180	379.443	15.72	0.4481	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			672.64610	595.009	15.81	0.5350	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			402.54610	436.709	15.81	0.4650	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			441.91010	382.435	15.64	0.3993	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			610.91010	663.235	15.64	0.6007	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			420.17020	448.147	15.97	0.3964	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,059.47020	974.447	15.97	0.6036	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			417.06640	444.834	15.98	0.3942	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,066.36640	981.134	15.98	0.6058	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			423.29380	451.477	15.97	0.3986	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,052.59380	967.777	15.97	0.6014	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			667.83780	601.106	15.59	0.4567	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			658.53780	704.806	15.59	0.5433	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			673.53940	706.368	15.68	0.4513	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,198.53940	1,117.468	15.68	0.5487	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			670.00550	702.657	15.69	0.4496	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,205.00550	1,123.757	15.69	0.5504	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			666.49320	698.963	15.70	0.4479	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,211.49320	1,130.063	15.70	0.5521	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			588.32390	612.910	16.20	0.3546	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,985.52390	1,890.910	16.20	0.6454	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			585.87490	610.348	16.20	0.3534	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,993.07490	1,898.348	16.20	0.6466	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			590.78940	615.483	16.19	0.3558	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,977.98940	1,883.483	16.19	0.6442	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			764.02460	794.277	16.46	0.3824	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,188.42460	2,095.977	16.46	0.6176	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			761.39420	791.549	16.47	0.3814	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,195.79420	2,103.249	16.47	0.6186	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			758.77300	788.830	16.47	0.3803	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,203.17300	2,110.530	16.47	0.6197	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												1,515,728.50	85	440,819
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12550		0.12490			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12780		0.12710			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13030		0.12960			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13270		0.13200			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13550		0.13470			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			1,494.95990	1,553.504	19.40	0.9869	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			4.95990	3.504	19.40	0.0131	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			562.15840	599.270	14.84	0.8408	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			72.15840	49.270	14.84	0.1592	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			115.11210	118.352	18.34	0.2770	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			625.11210	568.352	18.34	0.7230	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			421.52740	441.509	18.25	0.4569	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			711.52740	661.509	18.25	0.5431	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			190.47550	202.297	20.48	0.2396	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,480.47550	1,422.297	20.48	0.7604	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			906.67160	947.893	15.89	0.7670	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			196.67160	167.893	15.89	0.2330	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,450.61320	1,400.758	19.92	0.6520	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,221.31820	1,270.080	16.24	0.7643	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			261.31820	240.080	16.24	0.2357	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			710.30470	741.039	18.15	0.5344	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			750.30470	711.039	18.15	0.4656	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			410.61320	430.758	19.92	0.3480	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,500.60500	1,555.928	16.47	0.7714	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			300.60500	285.928	16.47	0.2286	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			971.65750	1,006.895	18.08	0.5820	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			771.65750	736.895	18.08	0.4180	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			628.13020	653.593	19.65	0.4175	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,428.13020	1,383.593	19.65	0.5825	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			875.50210	909.609	19.53	0.4769	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,405.50210	1,359.610	19.53	0.5231	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			623.44610	647.596	20.89	0.3608	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,153.44610	2,097.596	20.89	0.6392	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,250.80620	1,296.903	18.05	0.6232	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			780.80620	746.903	18.05	0.3768	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			15.57310		15.46090			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.59800		15.48580			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.65530		15.54260			0.0000	3,365,889.50	215	139,440
€ / R	On	29/03/2019	Foreign Exchange Future			15.69090		15.57800			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.74610		15.63270			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.78160		15.66800			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.94250		15.82740			0.0000	223,195.00	14	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.14710		16.03000			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.25780		16.14100			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.56170		16.44030			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			16.77230		16.64790			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.89530		16.76900			0.0000	0.00	0	0
Total € / R Future												3,589,084.50	229	208,429
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			387.13870	284.964	14.65	0.7315	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			48.03870	58.064	14.65	0.2685	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			387.56370	296.269	14.70	0.6292	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			103.36370	124.269	14.70	0.3708	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			311.00580	241.740	13.91	0.4587	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			695.43030	598.732	15.50	0.7252	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,108.97200	3,995.999	26.68	0.9966	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.57200	1.299	26.68	0.0034	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			590.90740	498.893	15.09	0.6710	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			133.50740	154.193	15.09	0.3290	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			253.60580	297.040	13.91	0.5413	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,800.66640	1,689.371	18.57	0.9589	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			106.28590	121.967	15.53	0.2710	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			703.68590	606.667	15.53	0.7290	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			104.56840	119.935	15.56	0.2672	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			711.96840	614.635	15.56	0.7328	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			108.03030	124.032	15.50	0.2748	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			13.26640	14.671	18.57	0.0411	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			857.39770	760.462	15.99	0.7467	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			115.39770	131.362	15.99	0.2533	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			829.48160	738.049	15.75	0.6832	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			182.18160	204.149	15.75	0.3168	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			951.46060	859.437	16.37	0.6918	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			199.46060	221.037	16.37	0.3082	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			261.82640	284.350	16.90	0.3010	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,294.42640	1,201.850	16.90	0.6990	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			259.94480	282.283	16.92	0.2992	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,302.54480	1,209.783	16.92	0.7008	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			258.07810	280.232	16.94	0.2973	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,310.67810	1,217.732	16.94	0.7027	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			689.36640	623.985	14.95	0.4516	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			689.36640	741.085	14.95	0.5484	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,719.33320	3,606.113	20.36	0.9008	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			99.33320	103.213	20.36	0.0992	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			609.56950	654.402	15.27	0.5005	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			819.56950	747.302	15.27	0.4995	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			391.48630	419.002	16.52	0.3501	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,371.48630	1,281.902	16.52	0.6499	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			221.20800	233.385	18.61	0.1932	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			329.57870	348.493	17.51	0.2757	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,968.57870	1,870.693	17.51	0.7243	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			327.92470	346.834	17.52	0.2746	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,976.92470	1,879.034	17.52	0.7254	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			331.23810	350.161	17.49	0.2769	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,960.23810	1,862.361	17.49	0.7231	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,680.20800	2,575.585	18.61	0.8068	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,042.32430	1,098.376	14.72	0.6004	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			752.02430	686.676	14.72	0.3996	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,409.86380	4,291.044	21.27	0.8485	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			2,055.18050	1,956.165	17.18	0.6756	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,771.99790	2,885.369	13.59	0.9420	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			61.69790	53.669	13.59	0.0580	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			230.16380	232.744	21.27	0.1515	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			483.63470	505.903	17.19	0.3233	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			2,063.33470	1,964.203	17.19	0.6767	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			481.79780	503.951	17.21	0.3222	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			2,071.49780	1,972.251	17.21	0.6778	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			485.48050	507.865	17.18	0.3244	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			1,024.23550	949.166	15.17	0.4506	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,022.13550	1,071.466	15.17	0.5494	0.00	0	21,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			615.55500	640.377	17.25	0.3454	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,296.55500	2,195.077	17.25	0.6546	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			613.58260	638.321	17.26	0.3444	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,304.58260	2,203.021	17.26	0.6556	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			611.62450	636.273	17.27	0.3434	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,312.62450	2,210.973	17.27	0.6566	0.00	0	0
Total € / R Option												0.00	0	190,500
Total € / R												3,589,084.50	229	398,929
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.77610		9.70240			0.0000	9,776.10	1	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.89310		9.81850			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.02230		9.94790			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.15000		10.07260			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.28720		10.20920			0.0000	0.00	0	0
Total AU\$ / R Future												9,776.10	1	22,385
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			675.55290	603.786	14.31	0.9010	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			17.30170	19.166	14.34	0.0958	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			684.90170	613.066	14.34	0.9042	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			18.62750	20.633	14.27	0.1023	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			666.22750	594.533	14.27	0.8977	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			17.95290	19.886	14.31	0.0990	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			49.67180	51.616	15.31	0.1232	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,241.17180	1,168.516	15.31	0.8768	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			48.88060	50.755	15.33	0.1214	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,250.38060	1,177.655	15.33	0.8786	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			50.47710	52.493	15.29	0.1250	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,231.97710	1,159.393	15.29	0.8750	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			982.97440	916.126	13.96	0.7306	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			164.25840	172.042	13.92	0.2744	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			966.35840	899.742	13.92	0.7256	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			162.55540	170.224	13.94	0.2719	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			974.65540	907.924	13.94	0.7281	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			160.87440	168.426	13.96	0.2694	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			220.05990	236.689	13.81	0.3079	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			1,047.45990	986.689	13.81	0.6921	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			218.20910	234.705	13.83	0.3057	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,055.60910	994.704	13.83	0.6943	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			221.92560	238.696	13.79	0.3101	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			1,039.32560	978.696	13.79	0.6899	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,129.75950	1,067.669	14.01	0.7137	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			202.35950	217.669	14.01	0.2863	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,130.68870	1,074.468	13.95	0.6619	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			287.86650	309.499	13.96	0.3361	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,138.66650	1,082.299	13.96	0.6639	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			285.86090	307.348	13.98	0.3341	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,146.66090	1,090.148	13.98	0.6659	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			289.88870	311.668	13.95	0.3381	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												9,776.10	1	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.40980		10.29970			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.54190		10.43070			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.68500		10.57300			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.82230		10.70680			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.96950		10.85230			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			50.79370	67.759	14.21	0.2526	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			481.09370	387.959	14.21	0.7474	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			49.36430	65.821	14.25	0.2465	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			489.66430	396.021	14.25	0.7535	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			52.26410	69.750	14.17	0.2587	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			472.56410	379.950	14.17	0.7413	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			199.97700	235.783	14.16	0.4001	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			569.27700	493.883	14.16	0.5999	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			197.37090	232.742	14.19	0.3960	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			576.67090	500.842	14.19	0.6040	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			202.62030	238.862	14.13	0.4042	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			561.92030	486.962	14.13	0.5958	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			202.83610	229.613	14.82	0.3105	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,009.83610	924.613	14.82	0.6895	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			200.99730	227.529	14.84	0.3081	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,017.99730	932.529	14.84	0.6919	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			199.18000	225.466	14.86	0.3058	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,026.18000	940.466	14.86	0.6942	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			277.59240	308.357	14.74	0.3411	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,110.79240	1,026.057	14.74	0.6589	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			275.58990	306.127	14.75	0.3390	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,118.78990	1,033.827	14.75	0.6610	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			279.61200	310.605	14.72	0.3432	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,102.81200	1,018.305	14.72	0.6568	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			363.44690	398.733	14.85	0.3699	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,201.14690	1,119.233	14.85	0.6301	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			361.24460	396.321	14.87	0.3680	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,208.94460	1,126.821	14.87	0.6320	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			365.66510	401.166	14.83	0.3718	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,193.36510	1,111.666	14.83	0.6282	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	1,550
CF CANDCO	18/03/2019	Foreign Exchange Future	0.69000		0.40000			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	13.81110		13.69690			0.0000	0.00	0	1,143
CHF / R	On 14/06/2019	Foreign Exchange Future	14.07710		13.96100			0.0000	0.00	0	150
CHF / R	On 16/09/2019	Foreign Exchange Future	14.37040		14.25250			0.0000	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Future	14.65350		14.53130			0.0000	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Future	14.96610		14.83970			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	69.37460	77.899	17.10	0.1966	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Put	842.47460	736.799	17.10	0.8034	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Call	68.12760	76.566	17.14	0.1936	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Put	851.22760	745.466	17.14	0.8064	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Call	70.64410	79.258	17.06	0.1996	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Put	833.74410	728.158	17.06	0.8004	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Call	278.85880	299.972	17.03	0.3412	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Put	1,047.85880	952.871	17.03	0.6588	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Call	276.70190	297.548	17.05	0.3389	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Put	1,055.70190	960.448	17.05	0.6611	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Call	281.03130	302.418	17.01	0.3435	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Put	1,040.03130	945.318	17.01	0.6565	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Call	325.32130	340.367	18.21	0.2892	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Put	1,762.82130	1,659.967	18.21	0.7108	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Call	323.67700	338.615	18.22	0.2879	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Put	1,771.17700	1,668.215	18.22	0.7121	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Call	326.97590	342.134	18.19	0.2905	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Put	1,754.47590	1,651.734	18.19	0.7095	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Call	476.14330	495.307	18.21	0.3350	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Put	1,894.84330	1,791.807	18.21	0.6650	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Call	474.23330	493.281	18.23	0.3339	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Put	1,902.93330	1,799.781	18.23	0.6661	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Call	472.33780	491.271	18.24	0.3327	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Put	1,911.03780	1,807.771	18.24	0.6673	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Call	551.16160	571.360	18.69	0.3293	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Put	2,341.46160	2,235.260	18.69	0.6707	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Call	549.33350	569.424	18.70	0.3283	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Put	2,349.63350	2,243.324	18.70	0.6717	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Call	553.00310	573.304	18.67	0.3302	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Put	2,333.30310	2,227.205	18.67	0.6698	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.03410		2.01650			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05590		2.03820			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			951.81360	793.919	14.73	0.7505	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			153.51640	179.297	14.31	0.3151	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			788.51640	638.297	14.31	0.6849	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			133.96350	155.626	14.52	0.2808	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			868.96350	714.626	14.52	0.7192	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			116.81360	134.920	14.73	0.2495	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			980.13550	1,080.388	13.47	0.6985	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			398.13550	321.388	13.47	0.3015	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			922.45160	1,017.183	13.54	0.6750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			440.45160	358.183	13.54	0.3250	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,040.36450	1,146.102	13.41	0.7215	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			358.36450	287.102	13.41	0.2785	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			2.09790		2.08300			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.13730		2.12220			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18070		2.16520			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22230		2.20630			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.26820		2.25110			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			1,810.19720	1,661.390	16.96	0.9178	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			48.79660	50.635	16.36	0.1023	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,618.79660	1,471.635	16.36	0.8977	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			44.22800	45.168	16.66	0.0916	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,714.22800	1,566.168	16.66	0.9084	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			40.19720	40.390	16.96	0.0822	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			877.42720	765.245	14.10	0.5125	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			563.98680	599.852	14.22	0.4655	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			941.98680	826.852	14.22	0.5345	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			636.92500	681.033	14.03	0.5101	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			814.92500	708.033	14.03	0.4899	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			599.42720	638.245	14.10	0.4875	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			342.51850	354.686	16.03	0.2378	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,690.51850	2,547.686	16.03	0.7622	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			372.44010	386.377	15.84	0.2562	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,520.44010	2,379.377	15.84	0.7438	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			357.12630	370.155	15.94	0.2468	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,605.12630	2,463.155	15.94	0.7532	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			355.08360	370.985	16.54	0.2095	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,692.08360	3,547.985	16.54	0.7905	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			342.72810	358.069	16.60	0.2032	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,779.72810	3,635.069	16.60	0.7968	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			367.92500	384.406	16.48	0.2160	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,604.92500	3,461.406	16.48	0.7840	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			484.77570	509.156	16.74	0.2375	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,073.77570	3,927.156	16.74	0.7625	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			471.21440	495.005	16.80	0.2318	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,160.21440	4,013.005	16.80	0.7682	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			498.77260	523.763	16.68	0.2434	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,987.77260	3,841.763	16.68	0.7566	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			1.76370		1.74360			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78730		1.76700			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			187.74650	239.626	16.21	0.3937	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			651.74650	502.626	16.21	0.6063	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			163.85230	209.120	16.45	0.3540	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			727.85230	572.120	16.45	0.6460	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			214.85320	274.053	15.97	0.4359	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			578.85320	437.053	15.97	0.5641	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			699.24950	799.820	15.93	0.5842	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			629.24950	526.820	15.93	0.4158	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			656.95800	751.600	16.07	0.5600	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			686.95800	578.600	16.07	0.4400	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			744.00440	850.612	15.80	0.6086	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			574.00440	477.612	15.80	0.3914	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			0.13680		0.13520			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13630		0.13430			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13620		0.13400			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13570		0.13340			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13520		0.13220			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total 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			1.59320		1.58970			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61590		1.61240			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.31910		9.22860			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.43430		9.34290			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.56070		9.46940			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.68300		9.58920			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.81410		9.71870			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			55.00400	69.180	13.05	0.2968	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			356.40400	280.080	13.05	0.7032	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			53.18650	66.818	13.09	0.2886	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			364.58650	287.718	13.09	0.7114	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			56.87960	71.618	13.01	0.3052	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			348.27960	272.518	13.01	0.6948	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			115.17490	129.768	14.05	0.2828	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			692.27490	615.468	14.05	0.7172	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			113.39340	127.727	14.08	0.2791	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			700.49340	623.427	14.08	0.7209	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			116.98510	131.839	14.03	0.2866	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			684.08510	607.539	14.03	0.7134	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			246.78250	271.316	13.39	0.4062	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			627.38250	560.616	13.39	0.5938	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			244.03700	268.277	13.41	0.4026	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			634.63700	567.577	13.41	0.5974	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			249.56210	274.386	13.36	0.4099	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			620.16210	553.686	13.36	0.5901	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			231.71180	254.119	14.28	0.3282	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			992.51180	921.119	14.28	0.6718	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			229.74920	251.960	14.30	0.3258	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			1,000.54920	928.960	14.30	0.6742	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			233.69060	256.298	14.26	0.3306	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			984.49060	913.298	14.26	0.6694	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			302.69670	328.736	14.61	0.3526	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,103.99670	1,034.636	14.61	0.6474	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			300.57650	326.435	14.63	0.3505	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,111.87650	1,042.335	14.63	0.6495	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			304.83800	331.055	14.59	0.3547	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,096.13800	1,026.955	14.59	0.6453	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31090		1.30490			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31580		1.31130			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			351.00000	291.000		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			451.00000	391.000		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			251.00000	191.000		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			87.00000	42.000		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			187.00000	142.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			13.00000	58.000		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			1.29010		1.29730			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.29590		1.30310			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30180		1.30910			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30730		1.31440			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31300		1.32020			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			1.13260		1.13780			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14120		1.14640			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15030		1.15560			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15890		1.16410			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16830		1.17350			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			10.17300		10.08740			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.30100		10.21530			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future									0.00	0	1,200
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Call			86.68670	104.116	13.82	0.3598	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			339.28670	271.116	13.82	0.6402	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			84.34350	101.216	13.86	0.3518	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			346.94350	278.216	13.86	0.6482	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			89.09150	107.091	13.78	0.3678	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			331.69150	264.091	13.78	0.6322	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			223.26600	184.435	13.11	0.3393	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			439.65490	487.436	13.08	0.6707	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			214.35490	176.436	13.08	0.3293	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			434.08290	481.410	13.10	0.6657	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			218.78290	180.410	13.10	0.3343	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			428.56600	475.435	13.11	0.6607	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			2.57160		2.54780			0.0000	0.00	0	30,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.47990		2.45740			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	30,000
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			11.13200	9.526	17.35	0.1388	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			193.33200	167.926	17.35	0.8612	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			9.97020	8.572	17.50	0.1265	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			202.17020	176.972	17.50	0.8735	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			12.40930	10.585	17.20	0.1522	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			184.60930	158.985	17.20	0.8478	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.53660	1.652	26.43	0.0131	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,073.13660	1,051.752	26.43	0.9869	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.50300	1.567	26.43	0.0124	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,083.10300	1,061.667	26.43	0.9876	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.57240	1.741	26.43	0.0137	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,063.17240	1,041.841	26.43	0.9863	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	30,000
Total Futures									1 793 869 980.40	129,387	1,532,942
Total Options									49 131 448.34	154,546	5,269,685
Grand Total:									1,843,001,428.74	283,933	6,802,627