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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/12/2018 Foreign Exchange Future			14.38080		14.41020			0.0000	37,275,033.60	2,592	0
\$ / R On 02/01/2019 Foreign Exchange Future			14.38210		14.41020			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.38220		14.40860			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.38990		14.41520			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			14.39510		14.42030			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			14.40320		14.42900			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.40480		14.43080			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.40640		14.43250			0.0000	0.00	0	126
\$ / R On 18/01/2019 Foreign Exchange Future			14.40800		14.43430			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.41290		14.43950			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.41930		14.44650			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.42740		14.45520			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.42910		14.45690			0.0000	13,736,503.20	952	2,602
\$ / R On 13/02/2019 Foreign Exchange Future			14.45150		14.47980			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.45500		14.48330			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.47270		14.50100			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.47800		14.50630			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.48510		14.51330			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.48690		14.51510			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.49750		14.52570			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.50990		14.53810			0.0000	74,508,336.50	5,135	485,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Future			14.52590		14.55400			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.52950		14.55760			0.0000	0.00	0	5,111
\$ / R	On	02/04/2019	Foreign Exchange Future			14.53660		14.56470			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.54200		14.57010			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.58100		14.60860			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.58840		14.61590			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.64580		14.67260			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.65140		14.67810			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.65320		14.67990			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.67180		14.69820			0.0000	7,335,900.00	500	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.68290		14.70920			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.69770		14.72380			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.70330		14.72930			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.70700		14.73300			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.75990		14.78550			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.76180		14.78740			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.78440		14.80990			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.81650		14.84180			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.82220		14.84740			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.82600		14.85110			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.82790		14.85300			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.84860		14.87360			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.87510		14.89990			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.87890		14.90360			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.93480		14.96000			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.99080		15.01630			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.99660		15.02210			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.00050		15.02600			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.01780		15.04350			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.05260		15.07850			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.05650		15.08240			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.11750		15.14360			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.18300		15.20910			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.21260		15.23870			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.24850		15.27460			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.30560		15.33170			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.37740		15.40360			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.39850		15.42470			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.49570		15.52190			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.59710		15.62330			0.0000	0.00	0	0
Total \$ / R Future												132,855,773.30	9,179	736,849
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			0.22910	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			610.42910	580.800	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,410.20000	1,380.800	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.00000	0.000	16.10	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			14.74710	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			204.94710	160.800	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			179.35050	130.800	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			19.15050	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,169.84360	3,199.200	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.04360	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,519.82120	2,549.200	16.10	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.02120	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			2.79070	0.000	16.10	0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			552.59070	579.200	16.10	1.0000	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.01350	0.040	43.37	0.0003	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,510.21350	1,482.140	43.37	0.9997	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			97.55710	84.945	19.29	0.4455	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			156.15710	117.145	19.29	0.5545	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			840.59690	814.860	30.81	0.9819	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			1.99690	2.660	30.81	0.0181	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			14.10460	13.489	26.00	0.0858	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			492.70460	465.689	26.00	0.9142	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			312.46020	316.809	19.05	0.7472	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			77.66020	56.709	19.05	0.2528	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			54.25380	51.498	18.95	0.2312	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			349.45380	321.398	18.95	0.7688	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			4.77450	6.063	21.55	0.0353	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			779.97450	755.963	21.55	0.9647	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			204.34800	195.890	18.12	0.5354	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			184.64800	150.990	18.12	0.4646	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			299.63680	265.859	17.61	0.5944	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			160.63680	152.659	17.61	0.4056	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			192.74930	185.870	17.78	0.4596	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			261.74930	229.070	17.78	0.5404	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			606.17750	573.004	16.57	0.8772	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			37.17750	29.804	16.57	0.1228	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			64.43780	55.636	16.91	0.1989	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			493.43780	458.836	16.91	0.8011	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			120.87640	111.935	17.37	0.3295	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			359.87640	325.135	17.37	0.6705	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			263.06570	260.330	18.30	0.5465	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			213.86570	185.130	18.30	0.4535	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			226.10360	198.048	18.38	0.4637	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			263.60360	261.648	18.38	0.5363	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			1.64410	1.359	23.22	0.0056	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,775.94410	1,749.360	23.22	0.9944	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			176.67810	173.771	17.68	0.3926	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			356.17810	326.671	17.68	0.6074	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			111.28430	110.396	17.74	0.2649	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			537.78430	509.696	17.74	0.7351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			5.70240	6.070	18.75	0.0208	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,510.90240	1,483.470	18.75	0.9792	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			591.61570	602.232	19.54	0.6997	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			166.81570	149.632	19.54	0.3003	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			791.14400	805.137	20.26	0.7805	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			118.04400	104.237	20.26	0.2195	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			453.44810	428.791	18.06	0.6295	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			196.54810	199.691	18.06	0.3705	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			277.80780	282.578	18.30	0.4639	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,670.98870	1,643.458	19.29	0.9851	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,463.48640	1,436.221	18.36	0.9759	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			6.58640	7.121	18.36	0.0241	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			354.70780	331.678	18.30	0.5361	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,081.89530	1,099.691	21.07	0.8651	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			68.79530	58.791	21.07	0.1349	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			424.32720	400.083	18.12	0.6037	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			217.42720	220.983	18.12	0.3963	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			4.08870	4.358	19.29	0.0149	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			796.82340	811.053	19.91	0.7259	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			176.62340	162.553	19.91	0.2741	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			314.71020	321.528	18.22	0.4423	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			448.01020	426.528	18.22	0.5577	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			218.34150	224.803	17.66	0.3291	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			649.34150	627.503	17.66	0.6709	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			439.07210	448.865	18.39	0.5009	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			425.37210	406.865	18.39	0.4991	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			16.81420	17.623	17.66	0.0412	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,693.11420	1,665.623	17.66	0.9588	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,528.04420	1,500.586	16.92	0.9470	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			21.74420	22.586	16.92	0.0530	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,256.24940	1,274.182	20.77	0.8093	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			132.54940	122.182	20.77	0.1907	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			558.67890	538.245	17.99	0.6009	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			302.37890	310.245	17.99	0.3991	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			959.05050	974.535	20.03	0.7327	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			195.35050	182.535	20.03	0.2673	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			586.54690	565.772	17.92	0.6199	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			280.24690	287.772	17.92	0.3801	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			353.93140	362.200	18.04	0.4318	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			527.23140	507.300	18.04	0.5682	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			382.45200	390.631	18.14	0.4497	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			507.55200	487.531	18.14	0.5503	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			885.96870	899.432	19.62	0.6806	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			261.66870	246.932	19.62	0.3194	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			790.93950	768.265	17.47	0.7092	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			205.23950	210.765	17.47	0.2908	0.00	0	27,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		246.38310	232.058	19.91	0.2917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,028.28310	1,042.158	19.91	0.7083	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		244.15970	229.910	19.93	0.2895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,036.05970	1,050.009	19.93	0.7105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		248.62650	234.227	19.89	0.2940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,020.52650	1,034.327	19.89	0.7060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,744.60230	2,716.802	20.86	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		6.50230	6.901	20.86	0.0137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,487.67410	2,459.875	20.01	0.9802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		9.57410	9.975	20.01	0.0198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		3,042.05560	3,014.220	21.73	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		3.95560	4.320	21.73	0.0087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,208.50190	4,180.318	24.17	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.40190	0.418	24.17	0.0009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		749.31330	726.953	17.62	0.6694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		261.21330	267.053	17.62	0.3306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		461.47690	469.516	18.24	0.4735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		519.57690	499.416	18.24	0.5265	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,804.99530	1,776.861	17.71	0.9474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		26.89530	26.961	17.71	0.0526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		93.46060	96.345	17.03	0.1565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,181.56060	1,156.245	17.03	0.8435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		762.09450	773.798	19.19	0.6189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		340.19450	323.698	19.19	0.3811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		936.35090	949.507	19.67	0.6805	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		274.45090	259.407	19.67	0.3195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,804.04510	2,776.239	21.06	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		5.94510	6.339	21.06	0.0126	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,130.88550	1,145.711	20.17	0.7361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		218.98550	205.611	20.17	0.2639	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		369.82910	376.910	17.98	0.4138	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		607.92910	586.810	17.98	0.5862	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		948.91800	925.106	17.23	0.7640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		160.81800	165.207	17.23	0.2360	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		2,085.65700	2,057.746	18.66	0.9649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		17.55700	17.846	18.66	0.0351	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		871.54020	848.299	17.35	0.7307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		193.44020	198.400	17.35	0.2693	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,173.39810	1,148.125	17.04	0.8411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		95.29810	98.225	17.04	0.1589	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		844.75300	821.693	17.41	0.7180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		206.65300	211.793	17.41	0.2820	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		913.83600	926.812	19.61	0.6732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		281.93600	266.712	19.61	0.3268	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,203.72480	1,219.188	20.35	0.7540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		201.82480	189.088	20.35	0.2460	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			538.26070	517.884	18.18	0.5397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			440.16070	447.984	18.18	0.4603	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,576.31800	1,547.870	16.92	0.9268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			38.21800	37.970	16.92	0.0732	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,046.72290	2,018.790	18.53	0.9629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			18.62290	18.890	18.53	0.0371	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			780.24240	757.645	17.55	0.6858	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			242.14240	247.745	17.55	0.3142	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			618.43110	597.209	17.95	0.5929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			360.33110	367.309	17.95	0.4071	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,591.08130	2,613.995	22.98	0.9322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			49.18130	43.896	22.98	0.0678	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,138.90630	1,153.806	20.19	0.7382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			217.00630	203.706	20.19	0.2618	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,600.64190	2,623.588	23.00	0.9327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			48.74190	43.488	23.00	0.0673	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,671.11960	1,642.819	17.25	0.9362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			33.01960	32.919	17.25	0.0638	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,499.04360	1,516.783	21.04	0.8138	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			147.14360	136.683	21.04	0.1862	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,995.37860	3,019.449	23.59	0.9531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			33.47860	29.349	23.59	0.0469	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			496.96290	477.532	18.33	0.5102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			488.86290	497.632	18.33	0.4898	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,302.94390	1,319.226	20.58	0.7763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			181.04390	169.126	20.58	0.2237	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,138.09750	2,159.197	22.21	0.8977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			76.19750	69.097	22.21	0.1023	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			385.25890	367.899	18.91	0.4207	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			667.15890	677.999	18.91	0.5793	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,709.93970	1,728.744	21.45	0.8474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			118.03970	108.644	21.45	0.1526	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,652.09960	1,623.771	17.19	0.9344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			33.99960	33.871	17.19	0.0656	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			582.27610	561.421	18.05	0.5695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			394.17610	401.521	18.05	0.4305	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,595.23750	1,613.317	21.24	0.8298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			133.33750	123.217	21.24	0.1702	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,464.44830	1,437.916	16.81	0.9104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			46.34830	48.016	16.81	0.0896	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			483.93330	464.975	18.39	0.5006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			505.83330	515.075	18.39	0.4994	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,256.18630	1,230.494	16.97	0.8640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			78.08630	80.594	16.97	0.1360	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,350.06930	1,323.963	16.89	0.8867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			61.96930	64.063	16.89	0.1133	0.00	0	225,407

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			510.43180	490.382	18.27	0.5200	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			472.33180	480.482	18.27	0.4800	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			985.84730	961.758	17.20	0.7784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			147.74730	151.858	17.20	0.2216	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			381.86240	364.566	18.93	0.4178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			673.76240	684.666	18.93	0.5822	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,430.01790	1,447.268	20.88	0.8015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			158.11790	147.168	20.88	0.1985	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			413.45880	395.607	18.75	0.4445	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			615.35880	625.707	18.75	0.5555	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			378.49400	361.258	18.95	0.4149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			680.39400	691.358	18.95	0.5851	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,935.34830	1,955.441	21.85	0.8765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			93.44830	85.341	21.85	0.1235	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,533.81330	2,556.527	22.89	0.9286	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			51.91330	46.427	22.89	0.0714	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,610.20590	2,633.185	23.02	0.9333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			48.30590	43.084	23.02	0.0667	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,000.83260	976.638	17.18	0.7840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			142.73260	146.738	17.18	0.2160	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			755.42920	733.019	17.61	0.6727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			257.32920	263.119	17.61	0.3273	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,480.79620	3,507.241	24.03	0.9711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			18.89620	17.141	24.03	0.0289	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			919.93850	896.356	17.26	0.7523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			171.83850	176.456	17.26	0.2477	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			294.85900	279.335	19.51	0.3391	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			876.75900	889.434	19.51	0.6609	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			276.92390	261.821	19.65	0.3219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			928.82390	941.921	19.65	0.6781	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,734.90660	2,758.290	23.23	0.9403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			43.00660	38.190	23.23	0.0597	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,476.70840	2,499.215	22.79	0.9248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			54.80840	49.114	22.79	0.0752	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			292.22880	276.764	19.53	0.3366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			884.12880	896.864	19.53	0.6634	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,873.73700	3,901.249	24.38	0.9805	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			11.83700	11.149	24.38	0.0195	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,119.51930	2,140.530	22.18	0.8959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			77.61930	70.430	22.18	0.1041	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			316.74320	300.734	19.35	0.3597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			818.64320	830.834	19.35	0.6403	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,486.21400	2,508.755	22.81	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			54.31400	48.655	22.81	0.0745	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,101.14440	1,076.288	17.10	0.8188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			113.04440	116.388	17.10	0.1812	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,529.21140	1,500.681	16.76	0.9216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			41.11140	40.781	16.76	0.0784	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			970.98240	947.005	17.21	0.7727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			152.88240	157.105	17.21	0.2273	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,171.17680	1,186.361	20.27	0.7462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			209.27680	196.261	20.27	0.2538	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,437.74670	1,411.306	16.83	0.9052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			49.64670	51.406	16.83	0.0948	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,802.31670	2,825.905	23.34	0.9438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			40.41670	35.805	23.34	0.0562	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,061.97930	1,037.369	17.13	0.8058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			123.87930	127.469	17.13	0.1942	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			447.44150	429.037	18.57	0.4721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			559.34150	569.137	18.57	0.5279	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,862.58530	1,882.283	21.72	0.8678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			100.68530	92.183	21.72	0.1322	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,281.51040	1,255.698	16.95	0.8704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			73.41040	75.798	16.95	0.1296	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,187.41670	1,202.740	20.31	0.7501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			205.51670	192.640	20.31	0.2499	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,141.01300	1,115.920	17.06	0.8314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			102.91300	106.020	17.06	0.1686	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			783.11140	794.998	19.25	0.6270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			331.21140	314.898	19.25	0.3730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			661.83900	640.211	17.84	0.6196	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			323.73900	330.311	17.84	0.3804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			300.18620	284.542	19.47	0.3442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			862.08620	874.642	19.47	0.6558	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			533.54100	513.218	18.20	0.5364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			445.44100	453.318	18.20	0.4636	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			388.68360	371.263	18.89	0.4236	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			660.58360	671.363	18.89	0.5764	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,447.19680	1,464.571	20.92	0.8046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			155.29680	144.471	20.92	0.1954	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,222.76650	1,197.237	17.00	0.8551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			84.66650	87.337	17.00	0.1449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			547.80640	527.320	18.15	0.5463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			429.70640	437.420	18.15	0.4537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,577.64400	1,595.728	21.21	0.8270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			135.74400	125.628	21.21	0.1730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			951.47010	964.746	19.71	0.6853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			269.57010	254.647	19.71	0.3147	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			878.32230	855.039	17.34	0.7338	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			190.22230	195.140	17.34	0.2662	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			790.16790	802.115	19.27	0.6297	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			328.26790	312.015	19.27	0.3703	0.00	0	1,260

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,091.04380	1,105.509	20.07	0.7257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			229.14380	215.408	20.07	0.2743	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			654.03650	664.755	18.87	0.5734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			392.13650	374.655	18.87	0.4266	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,766.62020	1,738.443	17.58	0.9444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			28.52020	28.543	17.58	0.0556	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,046.51470	1,022.005	17.14	0.8004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			128.41470	132.105	17.14	0.1996	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			450.75210	458.683	18.21	0.4669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			528.85210	508.583	18.21	0.5331	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			191.14790	178.823	20.46	0.2346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,253.04790	1,268.923	20.46	0.7654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			39.35830	34.832	23.39	0.0548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,831.25830	2,854.932	23.39	0.9452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,114.20380	5,142.381	24.78	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.30380	2.281	24.78	0.0046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			346.34680	353.172	17.91	0.3971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			634.44680	613.072	17.91	0.6029	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,754.53960	1,773.614	21.53	0.8537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			112.63960	103.514	21.53	0.1463	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			974.30940	987.765	19.77	0.6923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			262.40940	247.665	19.77	0.3077	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			898.88100	875.464	17.29	0.7431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			180.78100	185.564	17.29	0.2569	0.00	0	1,800
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			892.20590	868.895	17.39	0.7194	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			218.20590	222.995	17.39	0.2806	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			14.66030	15.128	19.21	0.0281	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,358.66030	2,331.028	19.21	0.9719	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			815.35010	792.605	17.57	0.6826	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			261.35010	266.705	17.57	0.3174	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			546.91310	526.822	18.29	0.5257	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			492.91310	500.922	18.29	0.4743	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			706.71040	684.899	17.88	0.6199	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			349.11040	355.399	17.88	0.3801	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,424.96180	1,440.929	20.77	0.7778	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			192.56180	180.429	20.77	0.2222	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			596.53240	605.495	18.62	0.5237	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			484.13240	464.995	18.62	0.4763	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			679.51470	657.965	17.96	0.6043	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			371.91470	378.465	17.96	0.3957	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,131.56250	1,145.386	20.08	0.7125	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			259.16250	244.886	20.08	0.2875	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			48.40150	50.035	17.12	0.0861	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,606.00150	1,579.535	17.12	0.9139	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			54.64460	56.964	16.94	0.0949	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,569.34460	1,543.565	16.94	0.9051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			196.20190	201.143	17.28	0.2511	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,006.30190	983.143	17.28	0.7489	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			434.16590	441.438	18.10	0.4246	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			654.26590	633.438	18.10	0.5754	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			884.28370	894.470	19.19	0.5919	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			452.88370	435.470	19.19	0.4081	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			792.90860	773.395	17.86	0.6104	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			427.00860	434.995	17.86	0.3896	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,309.65520	1,322.190	20.15	0.7013	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			315.55520	300.590	20.15	0.2987	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			819.46540	799.904	17.79	0.6238	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			403.56540	411.504	17.79	0.3762	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,593.71510	1,607.992	20.78	0.7564	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			249.61510	236.392	20.78	0.2436	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			756.69540	766.087	18.80	0.5417	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			532.59540	514.487	18.80	0.4583	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			66.20450	68.360	17.01	0.0978	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,762.10450	1,736.760	17.01	0.9022	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,690.07950	1,664.965	16.91	0.8920	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			74.17950	76.566	16.91	0.1080	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			157.35060	163.034	16.99	0.1970	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,283.25060	1,261.434	16.99	0.8030	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			922.21250	903.686	17.76	0.6284	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			449.61250	457.886	17.76	0.3716	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,771.95480	1,784.716	20.86	0.7458	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			294.55480	280.516	20.86	0.2542	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			895.93080	877.417	17.83	0.6165	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			473.33080	481.617	17.83	0.3835	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,479.51950	1,491.070	20.27	0.6955	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			362.11950	346.870	20.27	0.3045	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			116.35400	122.998	16.76	0.1445	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,648.95400	1,628.798	16.76	0.8555	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,768.93330	1,747.877	16.83	0.8761	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			96.33330	102.077	16.83	0.1239	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			909.76000	918.986	19.00	0.5556	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			572.36000	554.786	19.00	0.4444	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			24.75470	27.777	17.13	0.0404	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,562.85470	2,539.177	17.13	0.9596	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			611.33510	619.932	18.19	0.4435	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			781.23510	763.132	18.19	0.5565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,452.41390	2,430.125	16.90	0.9477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			34.21390	38.325	16.90	0.0523	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			664.44070	673.007	18.31	0.4552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			782.64070	764.807	18.31	0.5448	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,022.11260	2,001.326	16.82	0.9029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			551.45700	560.343	18.01	0.4082	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			556.59570	565.472	18.02	0.4105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			884.53900	867.042	17.99	0.5941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			546.33900	555.242	17.99	0.4059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			966.06780	948.758	17.76	0.6306	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			467.86780	476.958	17.76	0.3694	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			879.65700	862.143	18.01	0.5918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			377.43860	362.162	20.36	0.3036	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,730.83950	1,742.533	20.69	0.7237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			339.03950	324.333	20.69	0.2763	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,268.85810	1,278.848	19.72	0.6360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			467.05810	450.648	19.72	0.3640	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			874.79570	857.272	18.02	0.5895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			408.89230	418.082	17.57	0.3396	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,374.24770	1,384.649	19.95	0.6588	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			432.44770	416.449	19.95	0.3412	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			752.59320	734.638	18.41	0.5295	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			704.39320	712.838	18.41	0.4705	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,569.23860	1,580.362	20.36	0.6964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			516.39130	499.415	19.44	0.3953	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,077.14880	1,059.969	17.47	0.6764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			378.94880	388.169	17.47	0.3236	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			761.06420	743.143	18.39	0.5338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			692.86420	701.343	18.39	0.4662	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,037.09230	1,019.882	17.57	0.6604	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			127.15520	118.847	23.36	0.1133	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			986.14880	995.239	19.10	0.5635	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			584.34880	567.039	19.10	0.4365	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			577.40160	586.218	18.08	0.4195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			855.60160	838.018	18.08	0.5805	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,138.19130	1,147.615	19.44	0.6047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			355.74380	340.781	20.54	0.2883	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,804.61410	1,784.469	16.77	0.8706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			106.41410	112.669	16.77	0.1294	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,150.22170	1,132.059	17.31	0.7036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			332.02170	340.259	17.31	0.2964	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,388.95520	3,407.047	23.36	0.8867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			437.21700	421.159	19.92	0.3443	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			370.62850	379.857	17.44	0.3190	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,088.82850	1,071.657	17.44	0.6810	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,593.17690	1,604.386	20.41	0.7007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			371.37690	356.186	20.41	0.2993	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,657.54380	1,668.981	20.54	0.7117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			313.96380	322.252	17.27	0.2853	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,306.16260	1,316.302	19.80	0.6443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			454.36260	438.102	19.80	0.3557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,605.18180	1,586.490	16.77	0.8332	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			146.98180	154.690	16.77	0.1668	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,359.01700	1,369.359	19.92	0.6557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			684.09590	666.368	18.67	0.4931	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,821.66750	1,801.478	16.78	0.8734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			103.46750	109.678	16.78	0.1266	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			127.15670	133.680	16.75	0.1487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,695.35670	1,675.480	16.75	0.8513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,182.16380	1,164.052	17.27	0.7147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			73.91260	79.526	16.82	0.0971	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,498.09430	1,508.959	20.21	0.6834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			396.29430	380.758	20.21	0.3166	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,012.97890	3,987.280	20.11	0.9920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.77890	5.480	20.11	0.0080	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			805.89590	814.568	18.67	0.5069	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,701.71900	2,716.851	22.07	0.8363	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			190.91900	179.751	22.07	0.1637	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			752.18730	760.501	18.49	0.4827	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			741.38730	723.401	18.49	0.5173	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,009.00720	991.734	17.74	0.6329	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			485.20720	494.033	17.74	0.3671	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,925.25780	1,937.155	20.89	0.7397	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			329.05780	314.855	20.89	0.2603	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,048.01610	1,056.976	19.16	0.5670	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,839.22210	1,820.413	16.72	0.8658	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			601.81610	584.677	19.16	0.4330	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			982.90300	965.590	17.81	0.6219	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			509.10300	517.890	17.81	0.3781	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,633.48830	1,644.328	20.38	0.6935	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			397.28830	382.028	20.38	0.3065	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			115.42210	122.713	16.72	0.1342	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			151.35690	159.527	16.74	0.1641	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,690.65690	1,672.827	16.74	0.8359	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,498.22260	1,481.376	16.94	0.7890	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			215.22260	224.376	16.94	0.2110	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,027.29560	2,038.281	21.00	0.7493	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			320.29560	305.281	21.00	0.2507	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,105.36580	1,089.569	17.68	0.6385	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			519.86580	529.669	17.68	0.3615	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,086.36560	2,098.055	20.99	0.7313	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			371.86560	357.955	20.99	0.2687	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,194.04560	1,203.790	19.33	0.5746	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,918.37060	1,901.780	16.48	0.8585	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			639.54560	623.690	19.33	0.4254	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,079.42700	1,063.608	17.76	0.6283	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			543.92700	553.708	17.76	0.3717	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,794.33210	1,805.648	20.52	0.6891	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			439.83210	425.548	20.52	0.3109	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			132.87060	141.880	16.48	0.1415	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,733.53710	1,717.117	16.71	0.8202	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			186.13710	195.317	16.71	0.1798	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,967.95760	1,979.757	20.75	0.7042	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			427.85760	414.157	20.75	0.2958	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			674.22420	683.671	18.06	0.4139	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,004.12420	988.071	18.06	0.5861	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,190.00740	1,175.056	17.64	0.6434	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			548.20740	558.556	17.64	0.3566	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,258.98990	2,271.271	21.10	0.7292	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			400.78990	387.771	21.10	0.2708	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,342.06630	1,352.355	19.50	0.5842	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			663.86630	648.854	19.50	0.4158	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,164.14170	1,149.194	17.72	0.6340	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			572.34170	582.694	17.72	0.3660	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,958.50350	1,969.934	20.66	0.6894	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			470.30350	456.434	20.66	0.3106	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			146.99180	157.486	16.30	0.1464	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,988.79180	1,973.986	16.30	0.8536	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			221.16680	231.700	16.70	0.1933	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,778.56680	1,763.900	16.70	0.8067	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			799.42260	809.093	18.30	0.4421	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			980.52260	965.093	18.30	0.5579	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,336.30760	4,351.226	24.50	0.8700	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			189.30760	179.126	24.50	0.1300	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,606.32420	1,617.455	19.93	0.6226	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			609.92420	596.056	19.93	0.3774	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,707.65360	2,721.142	21.64	0.7658	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			351.25360	339.742	21.64	0.2342	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,133.60630	4,110.391	18.10	0.9859	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			10.00630	11.791	18.10	0.0141	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,439.68150	2,420.631	15.20	0.9206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			66.08150	72.031	15.20	0.0794	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			991.73260	976.634	18.35	0.5531	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			838.13260	848.034	18.35	0.4469	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,372.89000	1,383.538	19.48	0.5790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			696.49000	682.138	19.48	0.4210	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,364.69920	1,349.649	17.33	0.6882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			461.09920	471.049	17.33	0.3118	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,327.50960	3,341.985	22.53	0.8155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			271.10960	260.585	22.53	0.1845	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,230.61210	1,215.582	17.61	0.6445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			567.01210	576.982	17.61	0.3555	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,254.00780	3,268.466	22.39	0.8110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			277.60780	267.066	22.39	0.1890	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,169.69670	1,154.690	17.78	0.6226	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			626.09670	636.090	17.78	0.3774	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,829.55330	3,844.141	23.49	0.8424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			233.15330	222.741	23.49	0.1576	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			693.56050	679.219	19.49	0.4196	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,379.96050	1,390.619	19.49	0.5804	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,294.81520	1,279.739	17.44	0.6666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			511.21520	521.139	17.44	0.3334	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			748.44260	733.907	19.25	0.4460	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,254.84260	1,265.307	19.25	0.5540	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,065.87670	3,080.063	22.12	0.7971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			299.47670	288.663	22.12	0.2029	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,400.75640	1,385.709	17.27	0.6990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			437.15640	447.109	17.27	0.3010	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,635.07130	4,649.898	24.95	0.8744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			188.67130	178.498	24.95	0.1256	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,980.02670	3,994.651	23.77	0.8492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			223.62670	213.251	23.77	0.1508	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,843.31300	1,827.430	16.58	0.8120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			219.71300	228.830	16.58	0.1880	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,267.54530	1,252.487	17.50	0.6574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			533.94530	543.887	17.50	0.3426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,017.75330	4,032.385	23.84	0.8508	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			221.35330	210.985	23.84	0.1492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,694.97260	1,679.546	16.87	0.7770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			281.37260	290.946	16.87	0.2230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,709.01720	1,693.558	16.85	0.7803	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			275.41720	284.958	16.85	0.2197	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,661.14680	3,675.699	23.17	0.8341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			244.74680	234.299	23.17	0.1659	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,701.98660	1,686.544	16.86	0.7787	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			278.38660	287.944	16.86	0.2213	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,420.60660	2,433.406	21.18	0.7264	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			430.50660	418.506	21.18	0.2736	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,273.55700	1,258.824	17.57	0.6486	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			573.65700	583.724	17.57	0.3514	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			160.74830	169.244	16.03	0.1489	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,060.64830	2,044.344	16.03	0.8511	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,247.71400	1,233.013	17.65	0.6397	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			597.81400	607.913	17.65	0.3603	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,473.93670	1,484.845	19.62	0.5893	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			693.83670	679.945	19.62	0.4107	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			502.40930	489.738	20.73	0.3126	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,102.50930	2,114.638	20.73	0.6874	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			253.73610	263.032	16.69	0.2029	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,827.33610	1,811.931	16.69	0.7971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,332.13460	1,317.601	17.63	0.6451	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			622.13460	632.801	17.63	0.3549	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,626.72370	1,638.593	19.81	0.5970	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			716.72370	703.393	19.81	0.4030	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,589.31370	2,602.869	21.30	0.7244	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			459.31370	447.669	21.30	0.2756	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			291.06600	300.407	16.74	0.2144	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,861.06600	1,845.207	16.74	0.7856	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,269.09310	2,282.076	20.86	0.6885	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			529.09310	516.876	20.86	0.3115	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,357.98260	1,343.404	17.56	0.6536	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			597.98260	608.604	17.56	0.3464	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,133.28700	2,114.935	15.82	0.8492	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			173.28700	180.135	15.82	0.1508	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,435.72340	1,421.380	17.56	0.6580	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			619.42340	630.580	17.56	0.3420	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,731.24420	2,745.384	21.39	0.7217	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			487.54420	476.184	21.39	0.2783	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,755.25820	1,767.929	19.94	0.6013	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,205.14120	2,187.821	15.87	0.8451	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			741.55820	728.729	19.94	0.3987	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,408.57570	1,394.275	17.61	0.6500	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			642.27570	653.475	17.61	0.3500	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,409.52750	2,423.174	20.95	0.6880	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			555.82750	543.974	20.95	0.3120	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			188.84120	197.021	15.87	0.1549	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			327.18300	336.900	16.78	0.2233	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,909.28300	1,893.500	16.78	0.7767	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			963.46530	975.739	18.43	0.4406	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,149.46530	1,136.239	18.43	0.5594	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,186.84900	3,160.508	14.02	0.9622	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			33.34900	32.708	14.02	0.0378	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,794.25080	1,779.459	17.07	0.7430	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			410.75080	421.659	17.07	0.2570	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,545.35020	1,530.395	17.43	0.6803	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,599.70370	1,612.331	19.61	0.5687	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,606.83960	1,619.484	19.63	0.5700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			836.07950	822.995	19.60	0.4325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,592.57950	1,605.195	19.60	0.5675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,831.04530	2,845.618	21.47	0.7235	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			494.54530	483.418	21.47	0.2765	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			833.20370	820.131	19.61	0.4313	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			571.85020	582.594	17.43	0.3197	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,394.23650	2,407.914	20.87	0.6786	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			587.73650	575.714	20.87	0.3214	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,199.91040	5,215.161	24.55	0.8594	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		243.41040	232.961	24.55	0.1406	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		830.33960	817.284	19.63	0.4300	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,519.66390	1,504.453	17.54	0.6628	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		641.16390	651.853	17.54	0.3372	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		2,879.64670	2,894.263	21.46	0.7186	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		518.14670	506.863	21.46	0.2814	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,897.74590	1,910.925	20.05	0.6061	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		766.24590	753.526	20.05	0.3939	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,492.64580	1,477.348	17.59	0.6552	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		664.14580	674.748	17.59	0.3448	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,556.70900	2,570.621	21.02	0.6871	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		585.20900	573.221	21.02	0.3129	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		203.60670	211.967	15.84	0.1575	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,282.10670	2,264.567	15.84	0.8425	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		359.80570	372.879	16.84	0.2312	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,952.20570	1,939.379	16.84	0.7688	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		392.76490	408.404	16.94	0.2380	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,996.36490	1,985.904	16.94	0.7620	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		426.18900	441.893	16.99	0.2435	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		2,045.28900	2,034.893	16.99	0.7565	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,114.70630	3,133.690	21.73	0.6990	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		623.40630	616.290	21.73	0.3010	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		1,128.30020	1,121.084	19.43	0.4944	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,499.60020	1,518.484	19.43	0.5056	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		1,121.57630	1,114.361	19.45	0.4921	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,512.87630	1,531.761	19.45	0.5079	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,390.64490	3,369.939	15.01	0.9414	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		61.94490	67.339	15.01	0.0586	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,830.88270	1,822.359	17.51	0.6999	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		602.18270	619.759	17.51	0.3001	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		1,124.93240	1,117.717	19.44	0.4933	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,506.23240	1,525.117	19.44	0.5067	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		460.33020	478.341	17.10	0.2489	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		2,094.93020	2,086.841	17.10	0.7511	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		2,133.45100	2,128.500	17.20	0.7459	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		491.75100	512.900	17.20	0.2541	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		525.67310	547.929	17.26	0.2579	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		2,189.27310	2,185.329	17.26	0.7421	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,504.58450	1,503.324	18.99	0.5702	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,259.88450	1,284.824	18.99	0.4298	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,512.39310	1,511.137	18.96	0.5724	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,247.69310	1,272.637	18.96	0.4276	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,508.48610	1,507.221	18.98	0.5713	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,253.78610	1,278.721	18.98	0.4287	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,391.09430	1,418.973	19.21	0.4387	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,542.99430	1,544.673	19.21	0.5613	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,659.95690	1,664.707	19.18	0.5739	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,396.65690	1,427.607	19.18	0.4261	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,667.63450	1,672.396	19.16	0.5760	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,384.33450	1,415.296	19.16	0.4240	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,663.79000	1,668.546	19.17	0.5749	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,390.49000	1,421.446	19.17	0.4251	0.00	0	0
Total \$ / R Option												0.00	0	5,283,521
Total \$ / R												132,855,773.30	9,179	6,020,370
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.50990		14.53810			0.0000	507,846.50	35	416
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.67180		14.69820			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.84860		14.87360			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.01780		15.04350			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.21260		15.23870			0.0000	0.00	0	0
Total \$ / R MAXI Future												507,846.50	35	416
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			76,157.81250	73,912.350	17.59	0.6760	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			25,347.81250	25,922.350	17.59	0.3240	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			75,542.91790	73,301.922	17.61	0.6727	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			25,732.91790	26,311.922	17.61	0.3273	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			76,776.49400	74,526.098	17.58	0.6793	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			24,966.49400	25,536.098	17.58	0.3207	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			87,965.70330	86,214.328	18.01	0.5918	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			55,145.70330	56,034.328	18.01	0.4082	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			87,479.56870	85,727.225	18.02	0.5895	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			55,659.56870	56,547.225	18.02	0.4105	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			88,453.90080	86,704.243	17.99	0.5941	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			54,633.90080	55,524.243	17.99	0.4059	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			100,014.94470	98,505.819	18.32	0.5566	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			82,654.94470	83,645.819	18.32	0.4434	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			99,592.92890	98,083.670	18.34	0.5549	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			83,232.92890	84,223.670	18.34	0.4451	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			100,438.32100	98,929.322	18.31	0.5583	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			82,078.32100	83,069.322	18.31	0.4417	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			157,405.74130	155,915.011	17.39	0.6880	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			55,055.74130	56,135.010	17.39	0.3120	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			156,828.28240	155,336.742	17.40	0.6865	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			55,478.28240	56,556.742	17.40	0.3135	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			157,985.53450	156,495.586	17.38	0.6896	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			54,635.53450	55,715.586	17.38	0.3104	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			148,908.87250	148,144.282	18.29	0.6094	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			93,038.87250	94,884.282	18.29	0.3906	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			148,461.68790	147,700.430	18.30	0.6081	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			93,591.68790	95,440.430	18.30	0.3919	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			149,356.94310	148,590.287	18.27	0.6107	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			92,486.94310	94,330.287	18.27	0.3893	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												507,846.50	35	416
£ / R	On	21/01/2019	Foreign Exchange Future			18.37790		18.33410			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future			18.40690		18.36550			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			18.49420		18.45380			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.55140		18.51070			0.0000	0.00	0	397,720
£ / R	On	29/03/2019	Foreign Exchange Future			18.58660		18.54570			0.0000	0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future			18.83620		18.79230			0.0000	9,418,100.00	500	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			19.14450		19.09670			0.0000	0.00	0	16,150
£ / R	On	13/12/2019	Foreign Exchange Future			19.43790		19.39040			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.76550		19.71800			0.0000	0.00	0	0
Total £ / R Future												9,418,100.00	500	424,147
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			200.37850	167.676	16.57	0.3383	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			444.47850	455.576	16.57	0.6617	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			649.83410	611.517	18.06	0.6425	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			225.33410	228.417	18.06	0.3575	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			211.08920	194.651	17.35	0.2456	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			994.88920	1,018.851	17.35	0.7544	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			879.94740	899.855	17.42	0.6617	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			369.24740	348.455	17.42	0.3383	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,970.78380	2,931.143	19.76	0.9394	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			41.48380	42.543	19.76	0.0606	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,666.20530	1,625.892	18.85	0.7954	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			176.90530	177.292	18.85	0.2046	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			899.15410	864.371	17.86	0.5988	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			409.85410	415.771	17.86	0.4012	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			350.91910	355.296	18.03	0.3567	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,030.21910	993.896	18.03	0.6433	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,820.69080	1,779.981	19.04	0.8208	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			151.39080	151.381	19.04	0.1792	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			707.25850	722.712	17.44	0.5833	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			496.55850	471.312	17.44	0.4167	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			701.91630	717.224	17.44	0.5807	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			501.21630	475.824	17.44	0.4193	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			712.62760	728.227	17.43	0.5860	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			491.92760	466.827	17.43	0.4140	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			433.31550	410.959	17.50	0.3601	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			889.01550	907.559	17.50	0.6399	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			964.53690	981.204	17.41	0.5606	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			802.23690	775.004	17.41	0.4394	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			959.66530	976.196	17.41	0.5588	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			807.36530	779.996	17.41	0.4412	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			969.42190	986.230	17.41	0.5624	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			797.12190	770.030	17.41	0.4376	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,260.74020	1,278.511	17.40	0.5753	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			984.04020	954.011	17.40	0.4247	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,255.91570	1,273.566	17.40	0.5739	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			989.21570	959.066	17.40	0.4261	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,265.58570	1,283.470	17.39	0.5767	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			978.88570	948.970	17.39	0.4233	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,111.13610	1,119.902	17.89	0.4731	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,690.73610	1,652.002	17.89	0.5269	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,118.33500	1,127.227	17.88	0.4753	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,677.93500	1,639.327	17.88	0.5247	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,114.72640	1,123.559	17.89	0.4742	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,684.32640	1,645.659	17.89	0.5258	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,357.69220	1,376.553	18.59	0.4887	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,939.69220	1,911.053	18.59	0.5113	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,354.06110	1,372.859	18.59	0.4877	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,946.06110	1,917.359	18.59	0.5123	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,361.32400	1,380.248	18.58	0.4896	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,933.32400	1,904.748	18.58	0.5104	0.00	0	0
Total £ / R Option												0.00	0	6,500
Total £ / R												9,418,100.00	500	430,647
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13251		0.13257		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13498		0.13501		0.0000		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13768		0.13771		0.0000		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14030		0.14033		0.0000		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14331		0.14334		0.0000		0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,409.51160	1,407.629	25.08	0.8209	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			152.91160	156.429	25.08	0.1791	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			726.01250	726.333	24.64	0.5893	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			469.41250	475.133	24.64	0.4107	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,288.99300	2,284.933	25.52	0.9502	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			32.39300	33.733	25.52	0.0498	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			982.17220	990.889	20.13	0.6351	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			481.17220	493.189	20.13	0.3649	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			565.59700	576.108	21.78	0.4300	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,064.59700	1,078.408	21.78	0.5700	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,628.58000	1,632.310	17.97	0.8494	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			127.58000	134.610	17.97	0.1506	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,144.05450	1,157.287	22.27	0.4981	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,061.75330	2,067.529	21.48	0.8024	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			291.25330	299.229	21.48	0.1976	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,404.55210	1,413.699	21.87	0.6568	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			634.05210	645.399	21.87	0.3432	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			914.55450	925.587	22.27	0.5019	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,353.92460	2,356.870	20.66	0.8097	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			320.52460	326.770	20.66	0.1903	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,701.93160	1,706.685	21.29	0.6812	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			668.53160	676.585	21.29	0.3188	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,202.70510	1,208.236	21.93	0.5465	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,169.30510	1,178.136	21.93	0.4535	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,517.31130	1,528.384	21.89	0.5861	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,183.61130	1,197.084	21.89	0.4139	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,135.74300	1,147.919	22.73	0.4770	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,802.04300	1,816.619	22.73	0.5230	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,024.52460	2,033.396	21.04	0.7044	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			690.82460	702.096	21.04	0.2956	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.45100		16.50400			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.51100		16.56300			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.63670		16.69420			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.69990		16.75750			0.0000	0.00	0	123,587
€ / R	On	29/03/2019	Foreign Exchange Future			16.69000		16.74740			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			17.01490		17.07050			0.0000	8,507,450.00	500	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.23770		17.29250			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.35930		17.41350			0.0000	0.00	0	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.69040		17.74500			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			18.00940		18.06550			0.0000	0.00	0	0
Total € / R Future												8,507,450.00	500	163,485
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			6.74290	2.352	20.27	0.0209	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			660.74290	603.352	20.27	0.9791	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			148.42650	157.790	15.88	0.3606	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			411.42650	368.790	15.88	0.6394	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			105.29770	116.379	15.89	0.1923	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			1,029.49770	983.079	15.89	0.8077	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,931.59820	2,983.445	21.04	0.9489	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			39.09820	33.345	21.04	0.0511	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			196.29580	209.957	16.06	0.2686	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			953.79580	909.857	16.06	0.7314	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,258.37090	1,207.511	15.70	0.8366	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			100.87090	107.611	15.70	0.1634	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			859.99210	818.238	16.23	0.6896	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			242.49210	258.338	16.23	0.3104	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			853.53360	811.939	16.24	0.6866	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			246.03360	262.040	16.24	0.3134	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			866.48320	824.569	16.21	0.6927	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			238.98320	254.669	16.21	0.3073	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			323.37160	300.356	17.97	0.3418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			895.87160	930.456	17.97	0.6582	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			348.94710	367.459	16.46	0.3753	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			776.34710	737.459	16.46	0.6247	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			672.98940	693.395	16.92	0.4454	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			878.86090	843.759	16.93	0.5525	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			678.36090	698.859	16.93	0.4475	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			874.25400	839.245	16.95	0.5505	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			683.75400	704.345	16.95	0.4495	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			883.48940	848.295	16.92	0.5546	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			351.37040	362.856	15.93	0.2604	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,613.87040	1,570.556	15.93	0.7396	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,711.26660	2,749.408	20.22	0.7715	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			353.76660	337.108	20.22	0.2285	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,476.13870	1,434.517	16.07	0.7036	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			423.63870	436.817	16.07	0.2964	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,062.07710	1,028.341	16.94	0.5661	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			779.57710	800.641	16.94	0.4339	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,826.40360	1,858.294	18.75	0.6399	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			639.90360	617.594	18.75	0.3601	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			878.45630	850.689	17.76	0.4660	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,244.95630	1,271.389	17.76	0.5340	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			875.00920	847.305	17.77	0.4646	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,251.50920	1,278.005	17.77	0.5354	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			881.92360	854.082	17.75	0.4675	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,238.42360	1,264.782	17.75	0.5325	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			2,029.13910	1,987.779	15.85	0.7476	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			434.13910	447.379	15.85	0.2524	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,375.53760	3,415.163	20.51	0.7474	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,368.86510	1,396.350	17.74	0.5068	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			4,072.69250	4,018.246	16.28	0.9531	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			57.69250	57.846	16.28	0.0469	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			500.53760	485.563	20.51	0.2526	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,100.28260	1,073.232	17.75	0.4920	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,375.28260	1,402.832	17.75	0.5080	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,096.70580	1,069.727	17.76	0.4907	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,381.70580	1,409.327	17.76	0.5093	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,103.86510	1,076.750	17.74	0.4932	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,655.76380	1,683.684	18.06	0.5112	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,258.16120	1,229.885	18.04	0.4909	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,642.66120	1,670.485	18.04	0.5091	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,254.70320	1,226.476	18.05	0.4899	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,649.20320	1,677.075	18.05	0.5101	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,251.26380	1,223.084	18.06	0.4888	0.00	0	0
Total € / R Option												0.00	0	198,700
Total € / R												8,507,450.00	500	362,185
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.25760		10.26420			0.0000	0.00	0	5,944
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.38610		10.39060			0.0000	2,596,525.00	250	15,743
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.52590		10.52910			0.0000	1,052,590.00	100	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.66020		10.66270			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.81340		10.81660			0.0000	0.00	0	0
Total AU\$ / R Future												3,649,115.00	350	22,087
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			320.80050	320.132	14.38	0.5409	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			231.13740	223.882	14.40	0.4534	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			326.93740	326.282	14.40	0.5466	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			227.33130	220.090	14.43	0.4478	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			333.13130	332.491	14.43	0.5522	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			235.00050	227.732	14.38	0.4591	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			815.92940	813.646	15.36	0.6930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			204.29080	197.527	15.38	0.3042	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			823.69080	821.427	15.38	0.6958	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			202.07680	195.336	15.40	0.3014	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			831.47680	829.236	15.40	0.6986	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			206.52940	199.746	15.36	0.3070	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			419.96770	415.178	14.54	0.4559	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			640.86770	639.278	14.54	0.5441	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			416.49310	411.673	14.56	0.4530	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			647.39310	645.773	14.56	0.5470	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			413.04670	408.197	14.57	0.4501	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			653.94670	652.297	14.57	0.5499	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			738.89580	737.770	14.57	0.5341	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			498.12730	494.465	14.58	0.4634	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			745.42730	744.265	14.58	0.5366	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			505.09280	501.495	14.56	0.4684	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			732.39280	731.295	14.56	0.5316	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			805.28170	803.838	14.71	0.5584	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			467.98170	464.038	14.71	0.4416	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			501.59580	497.970	14.57	0.4659	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			610.65510	610.585	15.18	0.4794	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			854.05510	857.185	15.18	0.5206	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			607.13710	607.019	15.19	0.4773	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			860.53710	863.619	15.19	0.5227	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			614.19860	614.167	15.17	0.4815	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			847.59860	850.767	15.17	0.5185	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												3,649,115.00	350	23,087
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.67870		10.67870			0.0000	25,094,945.00	2,350	2,100
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.81690		10.81450			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.96580		10.96240			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.98200		10.97840			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.12400		11.11880			0.0000	0.00	0	0
Total CAD/ R Future												25,094,945.00	2,350	2,350
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			274.83290	270.791	15.08	0.4862	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			326.13290	322.091	15.08	0.5138	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			270.76870	266.710	15.11	0.4809	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			332.06870	328.010	15.11	0.5191	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			278.95140	274.925	15.06	0.4915	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			320.25140	316.225	15.06	0.5085	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			446.29610	444.464	15.04	0.5263	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			431.79610	427.564	15.04	0.4737	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			442.02890	440.153	15.06	0.5227	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			437.52890	433.253	15.06	0.4773	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			450.73730	448.983	15.03	0.5300	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			426.23730	422.083	15.03	0.4700	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			414.51990	410.837	15.86	0.4166	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			832.11990	825.037	15.86	0.5834	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			411.46330	407.751	15.88	0.4142	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			839.06330	831.951	15.88	0.5858	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			408.42960	404.687	15.89	0.4117	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			846.02960	838.887	15.89	0.5883	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			458.94980	455.123	15.98	0.4051	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,020.54980	1,013.123	15.98	0.5949	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			456.07480	452.233	15.99	0.4030	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,027.67480	1,020.233	15.99	0.5970	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			461.83950	458.037	15.96	0.4071	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,013.43950	1,006.037	15.96	0.5929	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			567.54300	569.632	16.45	0.4270	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,138.74300	1,135.632	16.45	0.5730	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			564.55680	566.673	16.47	0.4253	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,145.75680	1,142.673	16.47	0.5747	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			570.55060	572.602	16.44	0.4288	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,131.75060	1,128.602	16.44	0.5712	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												25,094,945.00	2,350	2,350
CF CANDCO	On	18/03/2019	Foreign Exchange Future			172.71000		187.40000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.83580		14.93630			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.13060		15.23210			0.0000	1,513,060.00	100	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.45450		15.55630			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.76460		15.87290			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.05980		16.16260			0.0000	0.00	0	0
Total CHF / R Future												1,513,060.00	100	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			736.78410	663.510	17.05	0.6398	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			270.48410	297.710	17.05	0.3602	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			730.56350	657.551	17.05	0.6365	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			274.26350	301.751	17.05	0.3635	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			743.04090	669.504	17.04	0.6432	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			266.74090	293.704	17.04	0.3568	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			983.71450	915.714	17.42	0.6132	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			481.61450	515.114	17.42	0.3868	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			978.18500	910.376	17.43	0.6109	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			486.08500	519.776	17.43	0.3891	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			989.26770	921.072	17.41	0.6154	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			477.16770	510.472	17.41	0.3846	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			909.35190	855.039	18.52	0.4924	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,043.05190	1,090.539	18.52	0.5076	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			905.53520	851.375	18.53	0.4909	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,049.23520	1,096.875	18.53	0.5091	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			913.17960	858.719	18.51	0.4940	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,036.87960	1,084.219	18.51	0.5060	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,124.67800	1,066.201	18.78	0.5110	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,201.77800	1,251.601	18.78	0.4890	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,120.83570	1,062.499	18.79	0.5097	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,207.93570	1,257.899	18.79	0.4903	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,117.00720	1,058.805	18.80	0.5084	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,214.10720	1,264.205	18.80	0.4916	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,165.33920	1,114.066	19.30	0.4767	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,632.73920	1,684.266	19.30	0.5233	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,161.99830	1,110.834	19.31	0.4756	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,639.39830	1,691.034	19.31	0.5244	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,168.69100	1,117.309	19.29	0.4778	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,626.09100	1,677.510	19.29	0.5222	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,513,060.00	100	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.10920		2.11170			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13250		2.13470			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			786.18670	763.797	15.81	0.5903	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			469.18670	471.797	15.81	0.4097	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			733.03130	710.799	15.86	0.5643	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			516.03130	518.799	15.86	0.4357	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			682.50060	660.451	15.91	0.5384	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			565.50060	568.451	15.91	0.4616	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,839.54830	1,825.757	15.53	0.7772	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			292.54830	300.757	15.53	0.2228	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,765.95240	1,752.069	15.53	0.7626	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			318.95240	327.069	15.53	0.2374	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,914.73180	1,901.004	15.53	0.7914	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			267.73180	276.004	15.53	0.2086	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			2.25070		2.25830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29440		2.30190			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.34120		2.34860			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.38240		2.38930			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.52450		2.53200			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			671.24760	701.552	15.83	0.5081	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			746.80480	697.891	15.63	0.5407	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			563.80480	590.892	15.63	0.4593	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			698.62680	651.283	15.71	0.5161	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			615.62680	644.283	15.71	0.4839	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			654.24760	608.552	15.83	0.4919	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			293.74120	311.941	14.74	0.2259	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,841.14810	1,785.090	14.80	0.7590	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			322.14810	341.090	14.80	0.2410	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,771.30460	1,715.975	14.85	0.7436	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			352.30460	371.975	14.85	0.2564	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,912.74120	1,855.941	14.74	0.7741	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,074.85990	1,032.001	16.39	0.4560	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,588.85990	1,620.001	16.39	0.5440	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,147.61330	1,103.526	16.25	0.4794	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,461.61330	1,491.526	16.25	0.5206	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,110.65470	1,067.184	16.32	0.4676	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,524.65470	1,555.184	16.32	0.5324	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,007.09970	970.342	17.15	0.3823	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,514.09970	2,546.342	17.15	0.6177	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			981.03980	944.770	17.22	0.3741	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,588.03980	2,620.770	17.22	0.6259	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,033.93400	996.682	17.08	0.3906	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,440.93400	2,472.682	17.08	0.6094	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,664.64380	1,629.790	17.69	0.4783	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,344.64380	2,384.790	17.69	0.5217	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,630.82120	1,596.199	17.75	0.4708	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,410.82120	2,451.199	17.75	0.5292	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,597.74340	1,563.357	17.80	0.4634	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,477.74340	2,518.357	17.80	0.5366	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			1.85680		1.86010			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88150		1.88450			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,008.13810	979.767	17.55	0.6896	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			307.13810	311.767	17.55	0.3104	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			945.94240	918.016	17.65	0.6641	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			344.94240	350.017	17.65	0.3359	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,073.04560	1,044.255	17.45	0.7146	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			272.04560	276.255	17.45	0.2854	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,608.50430	1,587.351	17.31	0.7363	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			363.50430	372.351	17.31	0.2637	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,541.70770	1,520.567	17.35	0.7197	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			396.70770	405.567	17.35	0.2803	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,677.15450	1,655.963	17.26	0.7525	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			332.15450	340.963	17.26	0.2475	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			0.14060		0.14090			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13970		0.14080			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13900		0.14060			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13940		0.13840			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14030		0.13590			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.67890		1.68280			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70380		1.70750			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.75090		9.75850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.87410		9.88040			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.00800		10.01310			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.13480		10.14040			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.67130		10.67320			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			157.32950	157.396	14.08	0.3555	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			388.06160	380.543	14.06	0.6567	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			149.56160	149.643	14.06	0.3433	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			381.91410	374.387	14.07	0.6506	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			153.41410	153.487	14.07	0.3494	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			375.82950	368.296	14.08	0.6445	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			366.84370	360.693	14.44	0.5003	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			406.44370	406.593	14.44	0.4997	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			362.78590	356.595	14.46	0.4962	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			412.38590	412.495	14.46	0.5038	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			370.94510	364.833	14.42	0.5044	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			400.54510	400.733	14.42	0.4956	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			573.60210	567.001	14.51	0.5759	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			410.50210	409.001	14.51	0.4241	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			568.77820	562.119	14.52	0.5726	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			415.67820	414.119	14.52	0.4274	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			578.45680	571.914	14.50	0.5791	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			405.35680	403.914	14.50	0.4209	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			515.08290	506.665	15.28	0.4735	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			724.68290	721.865	15.28	0.5265	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			511.51680	503.089	15.30	0.4710	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			731.11680	728.289	15.30	0.5290	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			518.66970	510.270	15.27	0.4760	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			718.26970	715.470	15.27	0.5240	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			822.49670	819.564	15.98	0.5671	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			669.29670	668.264	15.98	0.4329	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			818.07340	815.118	15.99	0.5650	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			674.87340	673.818	15.99	0.4350	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			826.93800	824.028	15.97	0.5693	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			663.73800	662.728	15.97	0.4307	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34860		1.34880			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35520		1.35260			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			88.00000	86.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			12.00000	14.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			188.00000	186.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			326.00000	352.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			226.00000	252.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			426.00000	452.000		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			1.27850		1.27330			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28380		1.27850			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28930		1.28390			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29430		1.28900			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29930		1.29390			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	400
Total QUANTO £ / \$												0.00	0	400
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15090		1.15270			0.0000	0.00	0	10
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15970		1.16140			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16910		1.17080			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17800		1.17960			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18380		1.18550			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	592
Total QUANTO € / \$												0.00	0	592
SGD / R	On	18/03/2019	Foreign Exchange Future			10.66890		10.66490			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.81520		10.80910			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			486.17340	487.142	15.27	0.6849	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			161.27340	158.242	15.27	0.3151	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			479.87410	480.780	15.28	0.6799	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			164.97410	161.880	15.28	0.3201	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			492.52440	493.558	15.26	0.6899	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			157.62440	154.658	15.26	0.3101	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			928.25100	935.222	14.83	0.7955	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			129.15100	130.022	14.83	0.2045	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			943.40530	950.460	14.82	0.8013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			124.30530	125.260	14.82	0.1987	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			935.81180	942.826	14.83	0.7984	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			126.71180	127.626	14.83	0.2016	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.63930		2.65150			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.55250		2.56200			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	14,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			69.44760	63.543	20.86	0.3803	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			147.94760	154.243	20.86	0.6197	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			66.01010	60.293	20.89	0.3661	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			154.51010	160.993	20.89	0.6339	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			73.02440	66.931	20.84	0.3948	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			141.52440	147.631	20.84	0.6052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.21580	3.154	23.14	0.0224	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			972.21580	980.654	23.14	0.9776	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.02770	3.004	23.14	0.0215	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			982.02770	990.504	23.14	0.9785	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.41200	3.311	23.14	0.0234	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			962.41200	970.811	23.14	0.9766	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	14,000
Total Futures												181 546 289.80	13,014	1,367,785
Total Options												0.00	0	5,489,721
Grand Total:												181,546,289.80	13,014	6,857,506