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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/02/2019 Foreign Exchange Future			13.84130		13.99900			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.84290		14.00070			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.84610		14.00390			0.0000	0.00	0	2,259
\$ / R On 04/03/2019 Foreign Exchange Future			13.85260		14.01040			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.85420		14.01200			0.0000	0.00	0	10,080
\$ / R On 08/03/2019 Foreign Exchange Future			13.85900		14.01680			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			13.86380		14.02190			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.87530		14.03360			0.0000	1,399,476,633.30	100,861	777,226
\$ / R On 22/03/2019 Foreign Exchange Future			13.88200		14.04020			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			13.89040		14.04870			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.89370		14.05210			0.0000	25,356,002.50	1,825	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.90040		14.05890			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			13.90370		14.06230			0.0000	556,148,000.00	40,000	0
\$ / R On 05/04/2019 Foreign Exchange Future			13.90540		14.06400			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.92200		14.08100			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.94030		14.09980			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.94540		14.10500			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.94710		14.10680			0.0000	6,359,877.60	456	2,164
\$ / R On 09/05/2019 Foreign Exchange Future			13.96250		14.12230			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			13.96940		14.12930			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			13.98130		14.14140			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	29/05/2019	Foreign Exchange Future			13.99680		14.15720			0.0000	0.00	0	387
\$ / R	On	31/05/2019	Foreign Exchange Future			14.00030		14.16080			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.00550		14.16620			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.00730		14.16790			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.01770		14.17860			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.02470		14.18580			0.0000	19,746,777.60	1,408	109,648
\$ / R	On	20/06/2019	Foreign Exchange Future			14.03520		14.19640			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.04910		14.21070			0.0000	6,406,389.60	456	1,820
\$ / R	On	01/07/2019	Foreign Exchange Future			14.05430		14.21610			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.05780		14.21970			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.10670		14.26970			0.0000	6,432,655.20	456	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.10840		14.27150			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.12950		14.29300			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.15920		14.32330			0.0000	6,470,754.40	457	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.16440		14.32870			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.16790		14.33230			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.16970		14.33400			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.18890		14.35370			0.0000	255,400.20	18	22,610
\$ / R	On	30/09/2019	Foreign Exchange Future			14.21330		14.37860			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.21680		14.38210			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.26770		14.43360			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.31890		14.48550			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.32420		14.49100			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.32780		14.49460			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.34390		14.51090			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.37570		14.54320			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.37920		14.54670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.43000		14.59830			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.48000		14.64970			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.48540		14.65510			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.51060		14.68070			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.54120		14.71170			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.58970		14.76090			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.65190		14.82420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.67130		14.84360			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.76030		14.93290			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.85410		15.02750			0.0000	0.00	0	0
Total \$ / R Future												2,026,652,490.40	145,937	1,067,471
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			101.63610	228.700	15.43	1.0000	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			30.63610	0.000	15.43	0.0000	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			11.47750	17.354	17.66	0.2317	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			262.17750	110.254	17.66	0.7683	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			0.11700	0.089	27.15	0.0009	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,174.01700	1,016.189	27.15	0.9991	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,004.23880	846.250	23.87	0.9983	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		0.33880	0.150	23.87	0.0017	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		34.92190	8.483	21.50	0.0714	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		281.02190	412.383	21.50	0.9286	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,266.73850	1,423.937	31.81	0.9996	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		0.63850	0.037	31.81	0.0004	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		526.09800	676.479	25.79	0.9783	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		9.99800	2.579	25.79	0.0217	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		749.76410	904.590	27.75	0.9938	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		3.66410	0.690	27.75	0.0062	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		43.95730	10.884	20.70	0.0909	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		240.05730	364.784	20.70	0.9091	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,626.32550	1,783.930	38.20	0.9998	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		0.22550	0.030	38.20	0.0002	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		326.78480	174.642	16.39	0.7647	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		22.88480	28.542	16.39	0.2353	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		369.00450	498.477	17.24	0.9246	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		39.40450	11.077	17.24	0.0754	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		41.89740	59.439	14.90	0.3021	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		353.89740	213.639	14.90	0.6979	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call		574.00150	421.008	16.12	0.8948	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put		12.00150	16.808	16.12	0.1052	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		416.48840	547.468	17.52	0.9265	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		38.48840	11.668	17.52	0.0735	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		15.69880	21.981	15.88	0.1327	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		527.69880	376.181	15.88	0.8673	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		9.09180	12.763	16.37	0.0826	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		621.09180	466.963	16.37	0.9174	0.00	0	50,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put		52.36820	78.605	15.13	0.3255	0.00	0	25,000
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call		369.16820	237.605	15.13	0.6745	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,135.79170	1,288.567	20.07	0.9874	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		7.69170	2.367	20.07	0.0126	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		223.20300	124.507	14.71	0.4302	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		141.30300	200.707	14.71	0.5698	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		13.18150	3.911	19.30	0.0172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,299.58150	1,448.611	19.30	0.9828	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		12.87610	3.823	19.35	0.0168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,309.27610	1,458.523	19.35	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		13.49410	4.002	19.26	0.0175	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,289.89410	1,438.702	19.26	0.9825	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		212.38650	131.110	15.48	0.3751	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		228.78650	305.810	15.48	0.6249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,233.72610	2,075.466	21.66	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.12610	0.166	21.66	0.0008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		1,973.91290	1,815.720	20.56	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.31290	0.420	20.56	0.0021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		27.58780	40.419	13.59	0.1658	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		611.18780	465.719	13.59	0.8342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,533.64400	2,375.357	22.93	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.04400	0.057	22.93	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		3,703.60000	3,545.313	31.99	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.013	31.99	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,293.70220	2,135.434	21.91	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.10220	0.134	21.91	0.0007	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		534.22810	650.908	17.27	0.8435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		87.82810	46.208	17.27	0.1565	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,276.78780	1,118.609	16.55	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		3.18780	3.309	16.55	0.0165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		379.36620	259.954	14.44	0.6100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		95.76620	134.654	14.44	0.3900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		957.07090	1,096.167	18.40	0.9539	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		30.67090	11.467	18.40	0.0461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,183.86930	1,330.096	18.89	0.9767	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		17.46930	5.396	18.89	0.0233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		602.57920	457.727	13.62	0.8280	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		28.97920	42.427	13.62	0.1720	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,426.12600	1,577.618	19.88	0.9871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		9.72600	2.918	19.88	0.0129	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		394.24160	496.557	16.52	0.7706	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		127.84160	71.857	16.52	0.2294	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,514.28320	1,667.098	20.28	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		7.88320	2.398	20.28	0.0106	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,564.89840	1,407.101	18.83	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		1.29840	1.801	18.83	0.0085	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		310.21200	203.395	14.74	0.5195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		136.61200	188.095	14.74	0.4805	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,525.09040	1,367.340	18.62	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		1.49040	2.040	18.62	0.0096	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		287.35140	185.318	14.86	0.4872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		153.75140	210.018	14.86	0.5128	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,155.14460	1,300.636	18.83	0.9746	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		18.74460	5.936	18.83	0.0254	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,046.91310	3,205.045	28.47	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		0.51310	0.345	28.47	0.0013	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		95.50060	50.980	17.10	0.1706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		501.90060	615.680	17.10	0.8294	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,039.61780	880.941	14.55	0.9703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		6.01780	5.640	14.55	0.0297	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,138.19680	979.774	15.38	0.9769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		4.59680	4.474	15.38	0.0231	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		235.51410	147.378	15.27	0.4106	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		201.91410	272.078	15.27	0.5894	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		133.24190	75.451	16.44	0.2390	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			379.64190	480.151	16.44	0.7610	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			79.09140	40.868	17.48	0.1404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			575.49140	695.568	17.48	0.8596	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,435.90110	1,587.554	19.92	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			9.50110	2.854	19.92	0.0126	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,056.91560	3,215.045	28.55	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.51560	0.345	28.55	0.0013	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			42.48470	17.598	18.11	0.0675	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			828.88470	962.298	18.11	0.9325	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,859.92730	2,015.880	21.84	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			3.52730	1.180	21.84	0.0052	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,467.02660	3,625.068	31.64	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.62660	0.368	31.64	0.0013	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			115.23670	63.582	16.73	0.2066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			431.63670	538.282	16.73	0.7934	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,632.36820	1,786.563	20.81	0.9918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			5.96820	1.863	20.81	0.0082	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,567.15960	2,725.059	25.00	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.75960	0.359	25.00	0.0015	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			74.27030	37.825	17.58	0.1312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			600.67030	722.525	17.58	0.8688	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,098.46480	2,255.462	22.90	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2.06480	0.762	22.90	0.0033	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,118.44860	959.981	15.22	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			4.84860	4.681	15.22	0.0243	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			84.22410	43.992	17.35	0.1498	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			550.62410	668.692	17.35	0.8502	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,969.15450	2,125.661	22.33	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			2.75450	0.961	22.33	0.0042	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			921.98990	762.901	13.55	0.9589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			8.38990	7.601	13.55	0.0411	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,780.62990	1,936.078	21.48	0.9939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			4.22990	1.378	21.48	0.0061	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			690.82880	540.627	13.34	0.8847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			17.22880	25.327	13.34	0.1153	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			795.76190	638.444	13.03	0.9320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			12.16190	13.144	13.03	0.0680	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,347.60260	2,505.202	24.02	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.20260	0.502	24.02	0.0022	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			413.79340	289.066	14.30	0.6510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			80.19340	113.766	14.30	0.3490	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			41.51190	17.073	18.13	0.0658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			837.91190	971.773	18.13	0.9342	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			428.07170	301.310	14.24	0.6672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			74.47170	106.010	14.24	0.3328	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			50.98670	22.372	17.95	0.0834	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		757.38670	887.072	17.95	0.9166	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		40.56060	16.564	18.15	0.0640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		846.96060	981.264	18.15	0.9360	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		353.15940	238.204	14.55	0.5770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		109.55940	152.904	14.55	0.4230	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,986.89860	3,145.042	28.02	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.49860	0.342	28.02	0.0013	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,066.91800	3,225.045	28.62	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.51800	0.345	28.62	0.0013	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,196.95130	3,355.051	29.60	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.55130	0.351	29.60	0.0013	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		216.86720	134.229	15.44	0.3820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		223.26720	298.928	15.44	0.6180	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,967.19070	4,125.109	35.42	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.79070	0.409	35.42	0.0013	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,367.05220	4,524.884	35.80	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.65220	0.184	35.80	0.0006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		21.08000	6.954	18.72	0.0294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,107.48000	1,251.654	18.72	0.9706	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		17.88440	5.571	18.87	0.0240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,174.28440	1,320.271	18.87	0.9760	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,936.88670	3,095.040	27.64	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		0.48670	0.340	27.64	0.0013	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,926.88440	3,085.040	27.56	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		0.48440	0.340	27.56	0.0013	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		20.59080	6.737	18.74	0.0285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,116.99080	1,261.437	18.74	0.9715	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		399.80240	277.164	14.35	0.6346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		86.20240	121.864	14.35	0.3654	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,547.19150	2,705.070	24.91	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		0.79150	0.370	24.91	0.0016	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		25.43270	8.941	18.56	0.0369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,031.83270	1,173.641	18.56	0.9631	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,266.97000	3,425.055	30.13	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.57000	0.355	30.13	0.0013	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		527.56100	389.087	13.87	0.7671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		43.96100	63.787	13.87	0.2329	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		990.50330	831.669	14.13	0.9661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		6.90330	6.369	14.13	0.0339	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,267.82680	2,425.271	23.66	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		1.42680	0.571	23.66	0.0025	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,475.05370	1,627.315	20.10	0.9885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		8.65370	2.615	20.10	0.0115	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		892.73080	733.521	13.30	0.9553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		9.13080	8.221	13.30	0.0447	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		568.67310	426.472	13.73	0.8020	0.00	0	145

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	13.50	Put			35.07310	51.172	13.73	0.1980	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			487.97460	353.674	14.01	0.7300	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			54.37460	78.374	14.01	0.2700	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			61.51480	29.169	17.77	0.1050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			677.91480	803.869	17.77	0.8950	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			22.09340	7.406	18.68	0.0311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,088.49340	1,232.106	18.68	0.9689	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			718.97200	566.686	13.26	0.8991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			15.37200	21.386	13.26	0.1009	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,494.65910	1,647.204	20.19	0.9890	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			8.25910	2.504	20.19	0.0110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,800.44160	1,956.025	21.57	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			4.04160	1.325	21.57	0.0058	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			984.99280	1,125.149	18.46	0.9576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			28.59280	10.449	18.46	0.0424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			157.04860	91.633	16.11	0.2811	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			323.44860	416.333	16.11	0.7189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,949.28060	2,105.697	22.24	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			2.88060	0.997	22.24	0.0044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			93.52360	49.743	17.15	0.1670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			509.92360	624.443	17.15	0.8330	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			43.47950	18.138	18.09	0.0694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			819.87950	952.838	18.09	0.9306	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			994.33130	1,134.829	18.48	0.9587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			27.93130	10.129	18.48	0.0413	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			654.97520	506.699	13.45	0.8635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			21.37520	31.399	13.45	0.1365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			99.58060	53.548	17.02	0.1781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			485.98060	598.248	17.02	0.8219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,237.13460	1,078.898	16.21	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			3.53460	3.598	16.21	0.0181	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,203.06770	1,349.763	18.93	0.9780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			16.66770	5.063	18.93	0.0220	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			316.11900	208.117	14.72	0.5276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			132.51900	182.817	14.72	0.4724	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			6.85710	2.111	20.55	0.0093	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,573.25710	1,726.811	20.55	0.9907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,377.33040	1,527.961	19.66	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			10.93040	3.261	19.66	0.0143	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			810.89660	943.392	18.07	0.9288	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			44.49660	18.692	18.07	0.0712	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			358.14480	455.870	16.31	0.7458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			141.74480	81.170	16.31	0.2542	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			472.59100	340.081	14.07	0.7147	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			58.99100	84.780	14.07	0.2853	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			517.98580	633.236	17.19	0.8366	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		91.58580	48.536	17.19	0.1634	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		334.29670	222.783	14.63	0.5522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		120.69670	167.483	14.63	0.4478	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.57820	0.357	30.36	0.0013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,296.97820	3,455.057	30.36	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,616.44360	5,774.708	35.80	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.04360	0.008	35.80	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		176.88890	240.107	15.06	0.5519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		260.48890	165.407	15.06	0.4481	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,148.25040	2,305.399	23.13	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		1.85040	0.699	23.13	0.0031	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,231.93380	1,379.302	18.99	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		15.53380	4.602	18.99	0.0201	0.00	0	1,500
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		129.85730	176.294	14.87	0.4318	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		370.05730	258.294	14.87	0.5682	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		339.46030	430.502	16.27	0.6951	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		179.66030	112.502	16.27	0.3049	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		1.02410	1.371	18.03	0.0059	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,839.72410	1,681.771	18.03	0.9941	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		284.87680	195.848	15.47	0.4384	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		236.17680	305.448	15.47	0.5616	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		123.06880	76.091	17.38	0.2013	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		574.36880	685.691	17.38	0.7987	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		347.68560	244.346	15.06	0.5155	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		178.98560	233.946	15.06	0.4845	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,751.32800	1,902.565	20.79	0.9797	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		13.42800	6.265	20.79	0.0203	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		503.72440	607.355	17.10	0.7523	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		155.82440	101.055	17.10	0.2477	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,406.36040	1,550.551	20.26	0.9572	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		28.46040	14.251	20.26	0.0428	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		215.18580	145.185	16.35	0.3350	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		363.08580	451.485	16.35	0.6650	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		198.59710	132.651	16.54	0.3111	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		396.49710	488.951	16.54	0.6889	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		655.11880	519.070	14.43	0.7826	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		53.01880	75.370	14.43	0.2174	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		182.56430	237.238	15.18	0.4759	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		364.66430	260.938	15.18	0.5241	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		13.20370	16.808	14.84	0.0624	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,065.30370	910.508	14.84	0.9376	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		718.40960	837.919	18.06	0.8389	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		100.50960	61.619	18.06	0.1611	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		17.80310	23.006	14.47	0.0790	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,026.70310	873.406	14.47	0.9210	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		262.67960	332.177	15.67	0.5443	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			324.97960	235.877	15.67	0.4557	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			158.99800	206.374	15.13	0.4062	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			462.99800	351.774	15.13	0.5938	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			485.58340	583.295	16.93	0.7057	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			199.58340	138.695	16.93	0.2943	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			352.20290	431.251	16.05	0.5788	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			323.20290	243.251	16.05	0.4212	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,067.91260	1,191.178	18.72	0.8321	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			127.71260	91.478	18.72	0.1679	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			387.28820	463.736	16.16	0.5561	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			382.28820	299.136	16.16	0.4439	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,577.35620	1,714.445	20.05	0.9032	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			74.15620	51.545	20.05	0.0968	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,902.44050	2,046.386	20.72	0.9345	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			49.24050	33.486	20.72	0.0655	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			907.81980	1,022.298	18.25	0.7804	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			174.61980	129.398	18.25	0.2196	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			333.20550	258.775	16.64	0.3922	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			476.40550	561.675	16.64	0.6078	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,141.57260	994.576	14.28	0.8860	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			34.77260	47.476	14.28	0.1140	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			126.89000	162.333	15.00	0.2870	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			743.69000	619.433	15.00	0.7130	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			351.81680	274.315	16.49	0.4107	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			445.01680	527.215	16.49	0.5893	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			26.91080	37.274	14.19	0.0939	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,213.71080	1,064.374	14.19	0.9061	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			287.98270	346.404	15.94	0.4447	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			550.28270	448.904	15.94	0.5553	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			227.96550	278.461	15.70	0.3880	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			630.26550	520.961	15.70	0.6120	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			468.76680	550.193	16.76	0.5744	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			391.06680	312.693	16.76	0.4256	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			386.67190	456.915	16.40	0.5117	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			475.97190	386.315	16.40	0.4883	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,492.66580	1,621.809	20.08	0.8466	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			134.06580	103.109	20.08	0.1534	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			525.40520	608.860	17.11	0.5757	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			416.80520	340.160	17.11	0.4243	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,276.08550	1,399.405	19.53	0.8106	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			167.48550	130.705	19.53	0.1894	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			530.49380	611.877	17.12	0.5588	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			457.69380	378.677	17.12	0.4412	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			456.94820	378.528	17.17	0.4372	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			546.14820	628.228	17.17	0.5628	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,754.64650	1,887.386	20.58	0.8629	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	31/05/2019	Foreign Exchange Option	15.79	Call			125.44650	97.686	20.58	0.1371	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			476.64900	395.725	17.05	0.4525	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			515.84900	595.425	17.05	0.5475	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,234.66610	1,093.867	15.14	0.8410	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			73.86610	93.567	15.14	0.1590	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,089.31520	1,202.798	18.94	0.7493	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			240.11520	193.098	18.94	0.2507	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,081.98240	2,221.341	21.27	0.8966	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			92.78240	71.641	21.27	0.1034	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			98.99900	123.395	15.25	0.1965	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,119.79900	983.695	15.25	0.8035	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			17.06260	19.167	16.09	0.0395	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,043.26260	1,884.667	16.09	0.9605	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			719.76730	813.222	17.69	0.6318	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			377.66730	310.522	17.69	0.3682	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			486.63730	406.723	17.02	0.4465	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			558.03730	639.023	17.02	0.5535	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			335.34470	393.454	16.17	0.4212	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			683.94470	581.154	16.17	0.5788	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			568.35670	477.321	16.59	0.5042	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			449.75670	519.621	16.59	0.4958	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			527.90520	442.519	16.79	0.4764	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			499.30520	574.819	16.79	0.5236	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			82.28590	102.558	15.02	0.1624	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			110.58640	135.728	15.14	0.2010	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			780.08730	874.817	17.76	0.6374	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			385.88730	319.517	17.76	0.3626	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,764.49430	1,894.369	20.30	0.8459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			150.29430	119.069	20.30	0.1541	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,497.76660	3,336.969	19.52	0.9953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			645.82750	732.066	17.31	0.5860	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			458.78850	383.035	17.27	0.4195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			632.98850	718.335	17.27	0.5805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			150.32020	181.631	15.29	0.2493	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,590.13370	1,715.473	19.94	0.8218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			175.93370	140.173	19.94	0.1782	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			455.19410	379.886	17.29	0.4168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			639.39410	725.186	17.29	0.5832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			451.62750	376.766	17.31	0.4140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			277.88700	226.732	18.68	0.2718	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			208.41080	252.209	15.62	0.3123	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			894.21080	776.909	15.62	0.6877	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,334.69330	1,453.703	19.34	0.7795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			220.49330	178.403	19.34	0.2205	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,036.12020	906.331	15.29	0.7507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			43.05490	50.772	14.73	0.0932	0.00	0	1,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			244.65210	292.868	15.79	0.3448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			830.45210	717.568	15.79	0.6552	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,190.23820	1,053.262	15.12	0.8070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			104.43820	128.562	15.12	0.1930	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,092.08700	1,202.032	18.68	0.7282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			137.74570	167.176	15.25	0.2346	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			500.20510	419.438	17.02	0.4503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			564.40510	644.738	17.02	0.5497	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			480.94470	402.483	17.13	0.4361	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			595.14470	677.783	17.13	0.5639	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,578.85490	1,425.472	14.73	0.9068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			534.40490	612.396	16.91	0.5352	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,844.29650	1,976.024	20.46	0.8556	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			140.09650	110.724	20.46	0.1444	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			626.61080	711.510	17.24	0.5778	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			462.41080	386.210	17.24	0.4222	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,073.54570	941.876	15.25	0.7654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			189.55010	152.213	19.76	0.1915	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			577.30890	486.457	16.62	0.5040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			461.50890	531.757	16.62	0.4960	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			374.38850	435.988	16.30	0.4424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			660.18850	560.688	16.30	0.5576	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			520.20490	437.096	16.91	0.4648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			829.44830	926.971	17.91	0.6542	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,351.35800	1,470.914	19.39	0.7826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			217.15800	175.614	19.39	0.2174	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,024.23640	2,159.697	20.82	0.8750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			120.03640	94.397	20.82	0.1250	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,503.75010	1,627.513	19.76	0.8085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			815.22750	911.960	17.87	0.6495	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,809.05350	3,962.095	24.49	0.9626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			34.85350	26.795	24.49	0.0374	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,624.65640	1,750.949	20.01	0.8269	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			170.45640	135.649	20.01	0.1731	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			365.24830	301.671	17.91	0.3458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			437.63580	364.533	17.40	0.4033	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,942.84350	2,076.689	20.66	0.8666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			128.64350	101.389	20.66	0.1334	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			610.28160	515.196	16.46	0.5257	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			424.48160	490.496	16.46	0.4743	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			371.02750	306.660	17.87	0.3505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			364.77380	425.486	16.26	0.4360	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,607.37310	1,733.191	19.98	0.8244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			173.17310	137.891	19.98	0.1756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,171.32780	1,284.483	18.90	0.7465	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			257.12780	209.183	18.90	0.2535	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			671.83580	759.833	17.40	0.5967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			136.86690	108.088	20.52	0.1413	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			697.12980	594.513	16.18	0.5802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			341.32980	399.813	16.18	0.4198	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,271.51440	1,131.303	15.03	0.8326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			85.71440	106.603	15.03	0.1674	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			670.57380	570.186	16.26	0.5640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			135.32290	164.380	15.24	0.2317	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			953.95550	1,057.781	18.29	0.6921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			319.75550	262.481	18.29	0.3079	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			414.19820	479.333	16.43	0.4679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			619.99820	524.033	16.43	0.5321	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,871.06690	2,003.388	20.52	0.8587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,166.38640	1,030.428	15.14	0.7990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,485.54510	1,338.381	14.82	0.8882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			49.74510	63.681	14.82	0.1118	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,546.79790	1,671.361	19.85	0.8153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			182.59790	146.061	19.85	0.1847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,081.12290	949.080	15.24	0.7683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			1.96660	2.269	19.52	0.0047	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,930.88600	1,772.833	15.54	0.9460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			25.08600	28.133	15.54	0.0540	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,288.08590	1,147.258	15.02	0.8376	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			884.91560	984.181	17.98	0.6634	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			361.31560	299.381	17.98	0.3366	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,082.49680	3,231.328	22.81	0.9374	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			58.89680	46.528	22.81	0.0626	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,230.63880	2,367.278	20.94	0.8794	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			121.33880	96.378	20.94	0.1206	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			541.76080	458.573	16.89	0.4618	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			581.06080	659.473	16.89	0.5382	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,906.28150	2,036.540	20.32	0.8467	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			276.20710	227.468	18.85	0.2589	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			156.98150	125.640	20.32	0.1533	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			562.06440	476.611	16.78	0.4757	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			551.36440	627.511	16.78	0.5243	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			97.20520	119.020	14.95	0.1742	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,307.90520	1,168.120	14.95	0.8258	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,235.50710	1,348.368	18.85	0.7411	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			139.20330	167.387	15.07	0.2233	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,165.30330	1,031.687	15.07	0.7767	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,338.69020	2,476.435	21.03	0.8839	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			118.39020	94.235	21.03	0.1161	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			983.30380	861.579	15.40	0.7021	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			213.60380	253.779	15.40	0.2979	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,383.76010	2,517.795	20.63	0.8632	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	16.50	Call			153.46010	124.495	20.63	0.1368	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			634.42850	546.360	16.65	0.4847	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			614.72850	689.660	16.65	0.5153	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,062.13460	2,190.034	20.07	0.8316	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			316.10370	265.258	18.77	0.2671	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			191.83460	156.734	20.07	0.1684	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			655.66070	565.198	16.55	0.4973	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			585.96070	658.499	16.55	0.5027	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			122.79610	146.268	14.83	0.1865	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,392.49610	1,252.968	14.83	0.8135	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,386.40370	1,498.558	18.77	0.7329	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			180.72020	211.730	15.05	0.2442	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,212.22020	1,080.130	15.05	0.7558	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			766.76470	849.251	16.99	0.5613	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			579.76470	498.751	16.99	0.4387	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,244.98050	2,374.790	20.20	0.8397	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			187.98050	154.290	20.20	0.1603	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,554.26880	2,687.359	20.53	0.8538	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			177.56880	146.559	20.53	0.1462	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			714.73340	623.003	16.51	0.5019	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			641.43340	713.803	16.51	0.4981	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,224.70390	2,351.880	20.01	0.8231	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			218.00390	181.080	20.01	0.1769	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			736.28530	642.456	16.42	0.5136	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			612.98530	683.256	16.42	0.4864	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			144.62300	169.308	14.79	0.1944	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,467.92300	1,328.508	14.79	0.8056	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,540.95940	1,653.413	18.83	0.7309	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			344.25940	292.613	18.83	0.2691	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			220.53790	254.014	15.01	0.2599	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,259.23790	1,128.414	15.01	0.7401	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			907.40780	995.098	17.22	0.5860	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			569.70780	492.998	17.22	0.4140	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,735.50210	4,882.408	23.83	0.9464	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			69.50210	52.108	23.83	0.0536	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,059.38510	945.088	15.46	0.6530	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			804.78280	886.225	16.88	0.5435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			658.48280	575.125	16.88	0.4565	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			605.49840	527.246	17.14	0.4261	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			901.79840	988.346	17.14	0.5739	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,536.47850	1,648.149	18.69	0.7153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			380.17850	327.049	18.69	0.2847	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			991.49140	881.593	15.66	0.6236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			407.79140	462.693	15.66	0.3764	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,025.30330	4,172.772	23.37	0.9136	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			109.00330	91.672	23.37	0.0864	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	15.62	Call		359.18850	308.288	18.89	0.2703	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,625.48850	1,739.388	18.89	0.7297	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		815.35110	718.087	16.23	0.5401	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		581.65110	649.187	16.23	0.4599	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,166.88640	1,265.792	17.82	0.6432	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		490.58640	424.692	17.82	0.3568	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,186.35970	1,061.125	15.17	0.7017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		282.65970	322.225	15.17	0.2983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,179.76480	1,054.858	15.18	0.6993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		286.06480	325.958	15.18	0.3007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,192.97660	1,067.414	15.16	0.7041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		279.27660	318.514	15.16	0.2959	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,609.66880	3,445.683	16.66	0.9892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		5.96880	6.784	16.66	0.0108	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,927.71910	1,776.115	14.59	0.8886	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		74.01910	87.215	14.59	0.1114	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,831.65970	1,948.277	19.23	0.7609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		315.35970	267.177	19.23	0.2391	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,568.67960	1,681.294	18.77	0.7206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		372.37960	320.194	18.77	0.2794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		886.94730	784.321	15.99	0.5754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		503.24730	565.421	15.99	0.4246	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,031.37720	3,172.164	21.22	0.8745	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		155.07720	131.064	21.22	0.1255	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		775.07960	681.012	16.38	0.5195	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		631.37960	702.112	16.38	0.4805	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,620.69050	3,765.893	22.50	0.9004	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		124.39050	104.793	22.50	0.0996	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		582.32430	506.377	17.27	0.4125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		948.62430	1,037.477	17.27	0.5875	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,219.13750	4,366.873	23.74	0.9194	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		102.83750	85.774	23.74	0.0806	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		370.45990	318.507	18.79	0.2781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,576.75990	1,689.607	18.79	0.7219	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,697.47550	3,843.147	22.67	0.9032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		121.17550	102.047	22.67	0.0968	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		406.90660	350.598	18.46	0.3026	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,433.20660	1,541.698	18.46	0.6974	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,419.86960	3,563.736	22.07	0.8926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		133.56960	112.636	22.07	0.1074	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		724.39620	634.956	16.59	0.4928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		700.69620	776.056	16.59	0.5072	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,029.74310	5,179.112	23.74	0.9511	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		63.44310	48.012	23.74	0.0489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,374.66240	4,518.146	23.74	0.9264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		98.36240	77.046	23.74	0.0736	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			829.21590	730.886	16.18	0.5471	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			565.51590	631.986	16.18	0.4529	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			806.22750	709.671	16.26	0.5355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			592.52750	660.771	16.26	0.4645	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,412.91640	4,556.096	23.74	0.9281	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			96.61640	74.996	23.74	0.0719	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			917.19960	812.404	15.89	0.5897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			473.49960	533.504	15.89	0.4103	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,044.65650	4,192.220	23.41	0.9142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			108.35650	91.120	23.41	0.0858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,323.56160	1,191.931	14.99	0.7481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			219.86160	253.031	14.99	0.2519	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			872.16710	770.624	16.03	0.5682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			518.46710	581.724	16.03	0.4318	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,030.61510	918.154	15.54	0.6407	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			376.91510	429.254	15.54	0.3593	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,395.90810	1,261.241	14.90	0.7704	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			192.20810	222.341	14.90	0.2296	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			336.45630	383.817	15.38	0.3347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,090.15630	972.717	15.38	0.6653	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			355.68510	406.188	15.46	0.3470	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			793.25360	700.375	16.43	0.5171	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			664.65360	737.075	16.43	0.4829	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			164.47120	191.016	14.76	0.2002	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,543.07120	1,404.316	14.76	0.7998	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,676.69840	1,790.967	18.90	0.7261	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			375.29840	324.267	18.90	0.2739	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			246.24640	208.992	20.00	0.1867	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,367.64640	2,495.692	20.00	0.8133	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			815.04130	720.307	16.34	0.5281	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			636.44130	707.007	16.34	0.4719	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,714.25440	2,847.978	20.53	0.8440	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			202.85440	171.278	20.53	0.1560	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			256.19020	292.597	15.07	0.2709	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,308.29020	1,179.397	15.07	0.7291	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,536.66710	2,665.340	20.08	0.8073	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			270.26710	233.040	20.08	0.1927	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			870.35150	776.980	16.39	0.5306	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			686.75150	759.280	16.39	0.4694	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			296.43350	335.877	15.13	0.2839	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,340.03350	1,213.577	15.13	0.7161	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,617.81570	1,480.085	14.78	0.7952	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			184.21570	212.385	14.78	0.2048	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			892.35940	797.341	16.31	0.5409	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			658.75940	729.641	16.31	0.4591	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,835.88000	1,949.989	18.99	0.7262	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	15.87	Call			399.48000	347.689	18.99	0.2738	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,883.22020	3,017.320	20.59	0.8361	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			226.82020	195.020	20.59	0.1639	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,023.97330	3,159.652	20.66	0.8285	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			249.47330	218.552	20.66	0.1715	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			940.34740	846.425	16.36	0.5419	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			704.84740	777.525	16.36	0.4581	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,677.55350	2,807.040	20.13	0.8016	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			422.39020	371.231	19.06	0.2753	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			293.05350	255.940	20.13	0.1984	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			962.54960	867.050	16.28	0.5516	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			677.04960	748.150	16.28	0.4484	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			200.87760	231.050	14.81	0.2080	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,686.37760	1,549.950	14.81	0.7920	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,966.89020	2,082.331	19.06	0.7247	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			334.51240	376.534	15.18	0.2927	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,385.51240	1,260.734	15.18	0.7073	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,070.95460	1,160.614	17.24	0.5620	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			725.55460	648.414	17.24	0.4380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,584.98430	5,734.945	23.11	0.9342	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			95.88430	78.845	23.11	0.0658	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,650.30280	2,491.724	13.31	0.9493	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			29.40280	37.824	13.31	0.0507	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,275.51870	1,157.693	15.41	0.6642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			482.55130	540.562	15.63	0.3644	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			490.33130	436.419	18.73	0.3091	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,789.43130	1,902.519	18.73	0.6909	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			488.31610	434.460	18.74	0.3079	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,797.41610	1,910.560	18.74	0.6921	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			316.57360	278.274	20.03	0.2087	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			492.36160	438.388	18.71	0.3103	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,781.46160	1,894.488	18.71	0.6897	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,104.61560	2,223.138	19.21	0.7335	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			415.51560	367.038	19.21	0.2665	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,193.45130	1,084.462	15.63	0.6356	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			424.61870	473.793	15.41	0.3358	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,125.62910	3,264.245	20.79	0.8267	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			256.52910	228.145	20.79	0.1733	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,056.10930	955.843	16.05	0.5817	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			615.20930	681.943	16.05	0.4183	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,655.67360	2,784.374	20.03	0.7913	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,170.88180	3,309.546	20.75	0.8204	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			274.08180	245.246	20.75	0.1796	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,014.83260	919.633	16.30	0.5531	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			721.63260	793.933	16.30	0.4469	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,824.43350	2,954.868	20.16	0.7959	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			317.63350	280.568	20.16	0.2041	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,037.26060	940.556	16.22	0.5624	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			694.06060	764.856	16.22	0.4376	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			215.83440	249.600	14.82	0.2102	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,759.03440	1,625.300	14.82	0.7898	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,111.29270	2,228.729	19.12	0.7239	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			444.49270	394.429	19.12	0.2761	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			371.98300	416.067	15.25	0.3002	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,428.68300	1,305.267	15.25	0.6998	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			407.58690	453.524	15.31	0.3068	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,465.88690	1,343.524	15.31	0.6932	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,065.23780	1,151.876	16.99	0.5139	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			934.93780	851.876	16.99	0.4861	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			443.11590	491.922	15.38	0.3124	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,508.21590	1,387.322	15.38	0.6876	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,798.45450	2,639.589	12.11	0.9506	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			27.75450	38.989	12.11	0.0494	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,303.89510	1,203.989	15.98	0.6164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			633.19510	703.389	15.98	0.3836	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			715.86090	656.382	18.21	0.3832	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,645.16090	1,755.782	18.21	0.6168	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,401.24280	3,543.223	20.90	0.7957	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			351.94280	323.823	20.90	0.2043	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			713.30510	654.030	18.22	0.3820	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,652.60510	1,763.430	18.22	0.6180	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			710.76650	651.695	18.24	0.3809	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,660.06650	1,771.095	18.24	0.6191	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			481.67640	539.688	15.63	0.3185	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,553.37640	1,440.888	15.63	0.6815	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			515.64580	585.468	15.88	0.3243	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,586.54580	1,485.168	15.88	0.6757	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			553.81730	633.271	16.10	0.3282	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,638.01730	1,545.171	16.10	0.6718	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,038.55910	982.507	17.91	0.4766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,354.95910	1,471.207	17.91	0.5234	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,035.18420	979.387	17.93	0.4754	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,361.58420	1,478.087	17.93	0.5246	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,031.82880	976.273	17.94	0.4742	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,368.22880	1,484.973	17.94	0.5258	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,505.27840	1,610.537	17.93	0.5328	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,068.17840	1,000.837	17.93	0.4672	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,179.76440	1,098.465	17.72	0.4859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,492.26440	1,584.365	17.72	0.5141	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,176.40060	1,095.301	17.73	0.4848	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,498.90060	1,591.201	17.73	0.5152	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,173.04100	1,092.141	17.74	0.4837	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	Put			1,505.54100	1,598.040	17.74	0.5163	0.00	0	0
Total \$ / R Option												0.00	0	6,124,971
Total \$ / R												2,026,652,490.40	145,937	7,192,442
\$ / R MAXI On	18/03/2019	Foreign Exchange Future		13.87530				14.03360			0.0000	208,129.50	15	450
\$ / R MAXI On	14/06/2019	Foreign Exchange Future		14.02470				14.18580			0.0000	70,123.50	5	5
\$ / R MAXI On	16/09/2019	Foreign Exchange Future		14.18890				14.35370			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future		14.34390				14.51090			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future		14.51060				14.68070			0.0000	0.00	0	0
Total \$ / R MAXI Future												278,253.00	20	455
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				22,141.85580	13,741.260	15.40	0.3891	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				21,781.85580	29,211.260	15.40	0.6109	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				21,686.72220	13,422.851	15.44	0.3820	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				22,326.72220	29,892.851	15.44	0.6180	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				22,604.37150	14,066.549	15.36	0.3962	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				21,244.37150	28,536.549	15.36	0.6038	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				45,519.40720	37,988.560	17.29	0.4168	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				63,939.40720	72,518.560	17.29	0.5832	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				45,162.74760	37,676.552	17.31	0.4140	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				64,582.74760	73,206.552	17.31	0.5860	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				45,878.84690	38,303.471	17.27	0.4195	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				63,298.84690	71,833.471	17.27	0.5805	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				58,884.60090	51,224.909	17.23	0.4164	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				93,514.60090	102,334.909	17.23	0.5836	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				58,557.33710	50,930.604	17.25	0.4145	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				94,187.33710	103,040.604	17.25	0.5855	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				59,213.80850	51,521.053	17.21	0.4183	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				92,843.80850	101,631.053	17.21	0.5817	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				108,031.15050	97,844.742	15.97	0.5915	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				58,941.15050	65,454.742	15.97	0.4085	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				107,542.50550	97,388.529	15.99	0.5895	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				59,452.50550	65,998.529	15.99	0.4105	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				108,521.51400	98,303.623	15.96	0.5935	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				58,431.51400	64,913.623	15.96	0.4065	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				101,175.38670	92,958.050	16.94	0.5081	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				101,105.38670	109,898.050	16.94	0.4919	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				100,798.96820	92,599.545	16.96	0.5066	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				101,728.96820	110,539.545	16.96	0.4934	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				101,554.03150	93,318.110	16.93	0.5096	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				100,484.03150	109,258.110	16.93	0.4904	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												278,253.00	20	455

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/02/2019	Foreign Exchange Future			18.09250		18.24430			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.14720		18.29960			0.0000	36,294.40	2	326,192
£ / R	On	29/03/2019	Foreign Exchange Future			18.18160		18.33420			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.23490		18.38810			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.26950		18.42300			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.27890		18.43250			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			18.42380		18.57940			0.0000	0.00	0	5,703
£ / R	On	16/09/2019	Foreign Exchange Future			18.72340		18.88400			0.0000	13,855,316.00	740	17,844
£ / R	On	13/12/2019	Foreign Exchange Future			19.00380		19.16740			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.30790		19.47560			0.0000	9,653,950.00	500	0
Total £ / R Future												23,545,560.40	1,242	362,621
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			16.45170	8.623	17.55	0.0677	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			590.75170	431.123	17.55	0.9323	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,712.92170	1,860.261	20.10	0.9768	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			12.52170	7.461	20.10	0.0232	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			780.92930	894.437	16.16	0.8781	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			80.52930	41.637	16.16	0.1219	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			443.59830	327.248	14.26	0.6007	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			143.99830	180.048	14.26	0.3993	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,142.00100	3,293.925	25.39	0.9966	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			1.60100	1.125	25.39	0.0034	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			281.13900	189.653	14.61	0.4183	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			271.53900	332.453	14.61	0.5817	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			56.32410	28.633	16.83	0.0864	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			946.72410	1,071.433	16.83	0.9136	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,889.50600	2,038.438	20.76	0.9824	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			9.10600	5.638	20.76	0.0176	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			276.41660	186.005	14.63	0.4124	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			276.81660	338.805	14.63	0.5876	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			271.97420	182.415	14.65	0.4065	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			282.37420	345.216	14.65	0.5935	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			233.15770	272.023	14.74	0.4453	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			477.35770	363.623	14.74	0.5547	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			301.73530	340.665	15.06	0.4395	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			579.83530	465.565	15.06	0.5605	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			647.97960	531.980	15.22	0.5687	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			334.97960	372.480	15.22	0.4313	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			192.54370	214.255	15.17	0.2877	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			945.04370	813.155	15.17	0.7123	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			627.93180	527.593	15.49	0.4645	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			678.53180	733.793	15.49	0.5355	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			623.57890	523.627	15.49	0.4620	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			684.17890	739.827	15.49	0.5380	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			632.30890	531.587	15.48	0.4669	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			672.90890	727.787	15.48	0.5331	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			389.60560	418.596	15.30	0.3744	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			969.00560	842.396	15.30	0.6256	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			918.62140	805.478	15.20	0.5064	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			844.62140	892.078	15.20	0.4936	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			589.03070	621.226	15.06	0.3919	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,203.03070	1,074.626	15.06	0.6081	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			913.86620	801.214	15.20	0.5045	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			849.86620	897.814	15.20	0.4955	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			909.12350	796.970	15.21	0.5027	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			855.12350	903.570	15.21	0.4973	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			770.58630	684.046	15.76	0.3917	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,553.18630	1,630.246	15.76	0.6083	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			767.31930	681.133	15.77	0.3904	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,559.91930	1,637.333	15.77	0.6096	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			764.06490	678.225	15.78	0.3891	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,566.66490	1,644.425	15.78	0.6109	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			942.41010	860.829	16.05	0.4112	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,776.81010	1,862.929	16.05	0.5888	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			949.06220	866.864	16.04	0.4134	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,763.46220	1,848.964	16.04	0.5866	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			945.73080	863.841	16.04	0.4123	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,770.13080	1,855.941	16.04	0.5877	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												23,545,560.40	1,242	370,121
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12540		0.12700			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12760		0.12930			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13010		0.13180			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13250		0.13430			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13510		0.13700			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			436.71130	545.983	20.62	0.7591	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,702.03940	1,542.381	23.67	0.9903	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.03940	2.382	23.67	0.0097	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			714.35840	569.814	16.07	0.8773	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			14.35840	29.814	16.07	0.1227	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			136.71130	85.983	20.62	0.2409	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,310.12950	1,435.791	21.67	0.7654	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,067.93440	934.320	16.96	0.7609	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			137.93440	174.320	16.96	0.2391	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			517.08410	434.818	19.47	0.4515	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			587.08410	674.818	19.47	0.5485	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			240.12950	195.791	21.67	0.2346	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,307.54930	1,421.584	20.81	0.6536	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	0.12	Call			1,391.07530	1,263.953	17.10	0.7573	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			211.07530	253.953	17.10	0.2427	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			830.95250	743.310	19.10	0.5305	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			650.95250	733.310	19.10	0.4695	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			487.54930	431.584	20.81	0.3464	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,688.78330	1,556.770	17.31	0.7638	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			258.78330	306.770	17.31	0.2362	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,112.64660	1,019.829	19.04	0.5781	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			682.64660	769.829	19.04	0.4219	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			732.29910	665.174	20.55	0.4175	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,302.29910	1,415.174	20.55	0.5825	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			997.44690	916.797	20.36	0.4737	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,297.44690	1,406.797	20.36	0.5263	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			713.06840	655.135	21.68	0.3600	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,013.06840	2,145.135	21.68	0.6400	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,405.89540	1,301.923	18.94	0.6160	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			705.89540	791.923	18.94	0.3840	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	28/02/2019	Foreign Exchange Future			15.72240		15.88010			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.77890		15.93730			0.0000	8,378,595.90	531	139,255
€ / R	On	29/03/2019	Foreign Exchange Future			15.81450		15.97330			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.86990		16.02950			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.90580		16.06590			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.05420		16.21610			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.06750		16.22960			0.0000	16,067.50	1	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.27370		16.43940			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.38500		16.55240			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.68600		16.85670			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			16.89610		17.06920			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.01770		17.19260			0.0000	0.00	0	0
Total € / R Future												8,394,663.40	532	208,595
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			68.21580	107.611	14.33	0.5895	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			178.31580	60.011	14.33	0.4105	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			86.93660	123.395	13.34	0.3548	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			350.34530	443.362	14.78	0.7267	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,713.54810	3,871.514	30.05	0.9987	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.84810	0.414	30.05	0.0013	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			265.54380	345.611	14.30	0.6512	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			202.84380	124.511	14.30	0.3488	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			424.23660	302.295	13.34	0.6452	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,403.58080	1,555.512	18.40	0.9822	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			154.58260	90.138	14.82	0.2681	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	16.14	Put			357.28260	451.238	14.82	0.7319	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			151.57520	88.061	14.86	0.2629	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			364.27520	459.161	14.86	0.7371	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			157.64530	92.262	14.78	0.2733	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			10.88080	4.412	18.40	0.0178	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			513.61240	614.710	15.59	0.7450	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			166.91240	109.210	15.59	0.2550	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			509.74660	602.302	15.36	0.6647	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			259.24660	192.202	15.36	0.3353	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			622.90330	718.464	15.73	0.6797	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			268.80330	204.265	15.73	0.3203	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			28.15560	28.663	14.16	0.0540	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,994.25560	1,832.863	14.16	0.9460	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			350.84670	292.052	16.95	0.3179	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			981.24670	1,084.552	16.95	0.6821	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			348.28360	289.800	16.96	0.3158	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			988.68360	1,092.300	16.96	0.6842	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			345.74030	287.566	16.98	0.3138	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			996.14030	1,100.066	16.98	0.6862	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			479.64980	542.659	14.95	0.4212	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			889.04980	786.359	14.95	0.5788	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,329.02410	3,473.845	20.23	0.9025	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			118.42410	97.545	20.23	0.0975	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			786.20490	691.494	15.25	0.5287	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			586.80490	657.794	15.25	0.4713	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			502.20380	435.545	16.49	0.3681	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,072.80380	1,171.845	16.49	0.6319	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,636.66780	1,751.425	17.42	0.7136	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			407.07050	354.640	17.44	0.2852	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,644.67050	1,759.640	17.44	0.7148	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,628.67220	1,743.220	17.41	0.7123	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,040.42760	2,162.422	18.11	0.7700	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			322.82760	277.422	18.11	0.2300	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,250.73080	1,127.796	14.24	0.6926	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			318.33080	362.796	14.24	0.3074	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			409.06780	356.425	17.42	0.2864	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,321.61970	2,449.237	18.53	0.8019	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			274.01970	234.237	18.53	0.1981	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			411.07220	358.221	17.41	0.2877	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,006.96290	4,157.371	20.96	0.8502	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			243.66290	223.371	20.96	0.1498	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			583.68110	522.982	17.11	0.3359	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			554.41940	616.038	14.67	0.3765	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			581.39250	520.893	17.12	0.3348	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,744.69250	1,854.893	17.12	0.6652	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,736.98110	1,846.982	17.11	0.6641	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	18.03	Call			579.11470	518.809	17.13	0.3336	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,752.41470	1,862.809	17.13	0.6664	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,163.73470	3,000.770	13.78	0.9502	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.03470	44.770	13.78	0.0498	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,261.11940	1,152.038	14.67	0.6235	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			946.13840	1,025.268	15.44	0.4720	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,105.33840	1,011.368	15.44	0.5280	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			999.83990	1,080.767	15.54	0.4857	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,069.03990	976.867	15.54	0.5143	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,042.38710	1,124.808	15.62	0.4962	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,041.58710	950.908	15.62	0.5038	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			798.62040	870.954	15.11	0.4313	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,217.82040	1,117.054	15.11	0.5687	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			716.80700	658.087	17.26	0.3545	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,994.20700	2,110.387	17.26	0.6455	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			721.47680	662.416	17.24	0.3565	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,978.87680	2,094.715	17.24	0.6435	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			719.13720	660.247	17.25	0.3555	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,986.53720	2,102.547	17.25	0.6445	0.00	0	0
Total € / R Option												0.00	0	264,358
Total € / R												8,394,663.40	532	472,953
AUS / R	On	18/03/2019	Foreign Exchange Future			9.96390		10.00910			0.0000	0.00	0	4,731
AUS / R	On	14/06/2019	Foreign Exchange Future			10.08380		10.13010			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.21600		10.26490			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.34290		10.39280			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.47840		10.53150			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	21,385
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			29.35910	15.750	13.17	0.1059	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			390.25910	421.850	13.17	0.8941	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			31.94550	17.564	13.11	0.1163	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			372.84550	403.664	13.11	0.8837	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			30.62630	16.634	13.14	0.1110	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			381.52630	412.734	13.14	0.8890	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			951.56630	986.674	15.49	0.8377	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			80.46850	69.406	15.52	0.1601	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			960.36850	995.606	15.52	0.8399	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			79.28920	68.354	15.54	0.1580	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			969.18920	1,004.554	15.54	0.8420	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			81.66630	70.474	15.49	0.1623	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			739.60650	766.239	13.92	0.6761	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			239.50310	216.866	13.87	0.3297	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			724.60310	750.866	13.87	0.6703	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			236.99120	214.541	13.90	0.3268	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			732.09120	758.541	13.90	0.6732	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			234.50650	212.239	13.92	0.3239	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			308.66480	284.353	13.64	0.3558	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			815.86480	841.453	13.64	0.6442	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			306.08670	281.920	13.66	0.3532	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			823.28670	849.020	13.66	0.6468	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			311.32670	286.808	13.62	0.3583	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			808.52670	833.909	13.62	0.6417	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			891.13490	918.135	13.84	0.6688	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			283.93490	261.035	13.84	0.3312	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			904.39040	934.235	13.76	0.6199	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			383.21330	360.095	13.77	0.3778	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			911.71330	941.695	13.77	0.6222	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			380.55710	357.575	13.79	0.3756	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			919.05710	949.175	13.79	0.6244	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			385.89040	362.635	13.76	0.3801	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	22,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.54840		10.64410			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.68430		10.78190			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.83110		10.93090			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.96780		11.06950			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.11500		11.21910			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,300
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			107.18550	63.466	13.29	0.3017	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			193.08550	245.066	13.29	0.6983	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			103.72170	60.932	13.33	0.2922	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			199.62170	252.532	13.33	0.7078	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			110.74970	66.089	13.26	0.3115	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			186.64970	237.688	13.26	0.6885	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			330.61530	279.339	14.27	0.4605	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			348.71530	395.039	14.27	0.5395	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			326.51660	275.697	14.29	0.4559	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			354.61660	401.397	14.29	0.5441	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			334.98710	283.026	14.24	0.4651	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			343.08710	388.726	14.24	0.5349	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			300.68410	261.363	14.87	0.3452	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			759.78410	820.263	14.87	0.6548	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			297.97960	258.953	14.89	0.3425	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			767.07960	827.853	14.89	0.6575	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			303.41420	263.793	14.84	0.3478	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			752.51420	812.693	14.84	0.6522	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			385.95050	345.910	14.69	0.3737	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
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			856.45050	918.110	14.69	0.6263	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			383.10850	343.370	14.71	0.3714	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			863.60850	925.570	14.71	0.6286	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			388.81480	348.467	14.67	0.3759	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			849.31480	910.667	14.67	0.6241	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			478.18870	439.845	14.78	0.3988	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			949.08870	1,014.845	14.78	0.6012	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			475.23420	437.166	14.79	0.3968	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			956.13420	1,022.166	14.79	0.6032	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			481.16310	442.538	14.76	0.4008	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			942.06310	1,007.538	14.76	0.5992	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,300
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.04000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			13.89240		14.05660			0.0000	0.00	0	1,243
CHF / R	On	14/06/2019	Foreign Exchange Future			14.15930		14.32700			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.45340		14.62710			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.73280		14.91100			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.04190		15.22450			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,493
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			87.74240	47.822	16.95	0.1631	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			501.14240	625.422	16.95	0.8369	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			85.93540	46.710	17.00	0.1597	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			509.33540	634.310	17.00	0.8403	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			89.58970	48.962	16.90	0.1666	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			492.98970	616.562	16.90	0.8334	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			361.05330	297.625	17.01	0.3524	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			764.05330	868.325	17.01	0.6476	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			358.07420	295.060	17.03	0.3500	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			771.07420	875.760	17.03	0.6500	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			364.06060	300.216	16.98	0.3549	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			757.06060	860.916	16.98	0.6451	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			385.55480	333.399	17.98	0.2928	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,448.45480	1,569.999	17.98	0.7072	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			383.47240	331.573	18.00	0.2914	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,456.37240	1,578.173	18.00	0.7086	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			387.64650	335.238	17.96	0.2942	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,440.54650	1,561.838	17.96	0.7058	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			550.80570	490.034	17.98	0.3393	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
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,589.80570	1,707.234	17.98	0.6607	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			548.47950	487.940	17.99	0.3381	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,597.47950	1,715.140	17.99	0.6619	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			546.17010	485.856	18.01	0.3368	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,605.17010	1,723.056	18.01	0.6632	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			624.02950	569.971	18.55	0.3330	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,029.52950	2,158.071	18.55	0.6670	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			621.92820	567.963	18.56	0.3320	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,037.42820	2,166.063	18.56	0.6680	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			626.13410	571.994	18.54	0.3340	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,021.63410	2,150.094	18.54	0.6660	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,493
CNH / R	On	18/03/2019	Foreign Exchange Future			2.07690		2.09090			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.09910		2.11360			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.12320		2.13840			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.14570		2.16110			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			278.88720	339.822	13.51	0.5706	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			242.73400	167.795	13.39	0.3713	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			333.73400	398.795	13.39	0.6287	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			338.65880	255.720	13.62	0.4883	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			229.65880	286.720	13.62	0.5117	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			287.88720	208.822	13.51	0.4294	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			145.67990	164.570	13.59	0.1862	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,500.13950	1,376.124	13.55	0.7955	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			164.13950	185.124	13.55	0.2045	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,420.37540	1,298.603	13.52	0.7762	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			184.37540	207.603	13.52	0.2238	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,581.67990	1,455.570	13.59	0.8138	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,137.65020	1,038.975	13.77	0.5811	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			653.65020	706.975	13.77	0.4189	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,086.96310	989.228	13.83	0.5628	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			702.96310	757.228	13.83	0.4372	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,190.27370	1,090.635	13.72	0.5995	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			606.27370	658.635	13.72	0.4005	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,338.67690	1,235.333	13.82	0.5783	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			827.67690	878.333	13.82	0.4217	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,289.35760	1,188.460	13.90	0.5632	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			878.35760	931.460	13.90	0.4368	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,389.58730	1,283.821	13.75	0.5936	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			778.58730	826.821	13.75	0.4064	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 CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.11480		2.13600			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15470		2.17630			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.19850		2.22090			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24000		2.26290			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28570		2.30910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,273.79710	1,470.615	16.86	0.9475	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			45.70320	23.301	15.81	0.0671	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,085.70320	1,275.301	15.81	0.9329	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			37.54380	20.759	16.34	0.0592	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,177.54380	1,372.759	16.34	0.9408	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			33.79710	18.615	16.86	0.0525	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			568.43280	642.443	14.19	0.4733	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			781.61060	646.720	14.31	0.5031	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			618.61060	699.720	14.31	0.4969	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			883.62630	737.251	14.13	0.5506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			520.62630	590.251	14.13	0.4494	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			831.43280	689.443	14.19	0.5267	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			441.33320	372.173	16.07	0.2508	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,232.33320	2,387.174	16.07	0.7492	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			480.69000	406.013	15.87	0.2705	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,071.69000	2,221.014	15.87	0.7295	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			460.55350	388.685	15.97	0.2605	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,151.55350	2,303.685	15.97	0.7395	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			450.61160	384.942	16.52	0.2182	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,221.61160	3,384.942	16.52	0.7818	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			435.05420	371.297	16.59	0.2115	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,306.05420	3,471.297	16.59	0.7885	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			466.76550	399.134	16.46	0.2251	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,137.76550	3,299.134	16.46	0.7749	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			589.54820	526.297	16.70	0.2458	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,598.54820	3,769.297	16.70	0.7542	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			573.12400	511.371	16.76	0.2398	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,682.12400	3,854.371	16.76	0.7602	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			606.49980	541.721	16.64	0.2519	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,515.49980	3,684.721	16.64	0.7481	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.76950		1.79000			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79360		1.81430			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.81870		1.83980			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84170		1.86300			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			282.49000	173.331	15.46	0.3851	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			282.49000	378.331	15.46	0.6149	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			239.15500	143.125	15.72	0.3321	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			339.15500	448.126	15.72	0.6679	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			331.46220	208.853	15.19	0.4427	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			231.46220	313.853	15.19	0.5573	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			941.79900	802.352	16.01	0.6025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			398.79900	466.352	16.01	0.3975	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			885.73540	751.551	16.13	0.5770	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			442.73540	515.551	16.13	0.4230	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,000.51650	855.866	15.89	0.6281	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			357.51650	419.866	15.89	0.3719	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			997.80050	875.765	16.31	0.5219	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			799.80050	888.765	16.31	0.4781	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			954.15030	835.763	16.43	0.5043	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			856.15030	948.763	16.43	0.4957	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,043.31890	917.600	16.19	0.5399	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			745.31890	830.600	16.19	0.4601	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,204.05260	1,082.734	16.40	0.5317	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			974.05260	1,065.734	16.40	0.4683	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,161.53110	1,043.255	16.51	0.5172	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			1,031.53110	1,126.255	16.51	0.4828	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,248.13890	1,123.731	16.29	0.5464	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			918.13890	1,006.731	16.29	0.4536	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			0.13830		0.13980			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13810		0.13950			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13780		0.13940			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13730		0.13880			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13610		0.13850			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			1.61630		1.63080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63930		1.65410			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.66440		1.67950			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.68780		1.70320			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			9.56330		9.58300			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.68160		9.70240			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.81080		9.83370			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.93190		9.95620			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.06220		10.08680			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			152.44530	131.038	12.44	0.5524	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			99.44530	97.738	12.44	0.4476	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			146.97340	125.606	12.43	0.5385	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			103.97340	102.306	12.43	0.4615	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			158.04620	136.610	12.45	0.5663	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			95.04620	93.310	12.45	0.4337	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			216.52570	202.653	14.38	0.3935	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			434.12570	441.053	14.38	0.6065	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			213.37110	199.600	14.41	0.3889	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			440.97110	448.001	14.41	0.6111	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			219.72670	205.750	14.36	0.3982	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			427.32670	434.150	14.36	0.6018	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			397.70090	380.481	13.67	0.5047	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			414.00090	419.681	13.67	0.4953	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			393.60600	376.461	13.70	0.5008	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			419.90600	425.661	13.70	0.4992	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			402.05010	384.544	13.65	0.5087	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			408.35010	413.744	13.65	0.4913	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			352.85760	335.470	14.35	0.3983	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			746.65760	753.570	14.35	0.6017	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			349.88850	332.584	14.37	0.3956	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			753.68850	760.684	14.37	0.6044	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			355.85590	338.382	14.33	0.4010	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			739.65590	746.482	14.33	0.5990	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			428.35860	412.284	14.58	0.4121	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			861.55860	870.084	14.58	0.5879	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			425.35720	409.357	14.60	0.4098	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			868.55720	877.157	14.60	0.5902	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			431.38200	415.229	14.57	0.4144	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			854.58200	863.029	14.57	0.5856	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31770		1.32540			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			1.32430		1.33220			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33000		1.33810			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33450		1.34220			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			146.00000	223.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			246.00000	323.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			46.00000	123.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			122.00000	43.000		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			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	57.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			222.00000	143.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			81.00000	0.000		0.5000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			19.00000	100.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			181.00000	100.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			22.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	55.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			78.00000	155.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			122.00000	45.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.30790		1.30400			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31370		1.30970			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31960		1.31560			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32490		1.32090			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33060		1.32660			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	2,224
Total QUANTO £ / \$												0.00	0	2,224
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13720		1.13560			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14570		1.14410			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15480		1.15320			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.16330		1.16170			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
QUANTO €	On 16/03/2020	Foreign Exchange Future				1.17280		1.17110			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On 18/03/2019	Foreign Exchange Future				10.28740		10.38610			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future				10.41700		10.51720			0.0000	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Future				10.55990		10.66260			0.0000	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Future				10.69530		10.79980			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				162.27060	101.423	12.77	0.4399	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put				116.17060	154.023	12.77	0.5601	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call				156.97270	97.634	12.81	0.4278	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put				120.87270	160.234	12.81	0.5722	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call				167.68530	105.333	12.72	0.4522	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put				111.58530	147.933	12.72	0.5478	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put				112.63990	133.788	13.19	0.2779	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call				634.15610	554.201	13.15	0.7318	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put				106.95610	127.201	13.15	0.2682	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call				626.91340	547.466	13.17	0.7270	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put				109.71340	130.466	13.17	0.2730	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call				619.83990	540.788	13.19	0.7221	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Call				510.41560	446.692	13.61	0.5351	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Put				367.81560	406.792	13.61	0.4649	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Call				505.64780	442.266	13.62	0.5314	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Put				373.04780	412.366	13.62	0.4686	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Call				500.91840	437.877	13.64	0.5277	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Put				378.31840	417.977	13.64	0.4723	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.67	Call				598.71280	536.576	13.77	0.5322	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.67	Put				468.91280	511.276	13.77	0.4678	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.68	Call				594.16800	532.322	13.79	0.5292	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.68	Put				474.36800	517.022	13.79	0.4708	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.66	Call				603.29280	540.857	13.76	0.5352	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.66	Put				463.49280	505.557	13.76	0.4648	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				2.58330		2.59670			0.0000	12,916,500.00	5,000	25,000
TRY / R	On 14/06/2019	Foreign Exchange Future				2.49340		2.50600			0.0000	0.00	0	0
TRY / R	On 16/09/2019	Foreign Exchange Future				2.41720		2.42920			0.0000	0.00	0	0
TRY / R	On 13/12/2019	Foreign Exchange Future				2.35620		2.36810			0.0000	0.00	0	0
Total TRY / R Future												12,916,500.00	5,000	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			5.52570	3.367	15.93	0.0769	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			138.82570	150.067	15.93	0.9231	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			4.63720	3.081	16.39	0.0697	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			147.93720	159.780	16.39	0.9303	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			6.56140	3.697	15.48	0.0853	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			129.86140	140.397	15.48	0.9147	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.58400	1.527	27.41	0.0124	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,025.58400	1,038.127	27.41	0.9876	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.49980	1.446	27.41	0.0118	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,035.49980	1,048.046	27.41	0.9882	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.67270	1.612	27.41	0.0130	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,015.67270	1,028.212	27.41	0.9870	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			169.22530	160.223	17.46	0.6109	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			90.02530	93.023	17.46	0.3891	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			163.24400	154.293	17.40	0.5985	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			94.04400	97.093	17.40	0.4015	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			175.32690	166.273	17.52	0.6232	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			86.12690	89.073	17.52	0.3768	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			204.46240	194.347	18.58	0.6107	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			116.36240	118.147	18.58	0.3893	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			198.64230	188.645	18.54	0.6006	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			120.54230	122.445	18.54	0.3994	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			192.92020	183.044	18.51	0.5905	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			124.82020	126.844	18.51	0.4095	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												12,916,500.00	5,000	25,000
Total Futures												2 071 787 467.20	152,731	1,704,193
Total Options												0.00	0	6,397,829
Grand Total:												2,071,787,467.20	152,731	8,102,022