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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/03/2019 Foreign Exchange Future			14.44180		14.40610			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.44680		14.41110			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.45850		14.42300			0.0000	1,683,677,866.50	116,449	690,285
\$ / R On 19/03/2019 Foreign Exchange Future			14.46020		14.42480			0.0000	0.00	0	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.46190		14.42650			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.46530		14.43000			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.47360		14.43840			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.47530		14.44000			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.47690		14.44170			0.0000	0.00	0	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.48190		14.44690			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.48360		14.44860			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.48700		14.45200			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.48860		14.45370			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.50560		14.47090			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.52420		14.48980			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.52930		14.49500			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.53100		14.49670			0.0000	0.00	0	2,048
\$ / R On 09/05/2019 Foreign Exchange Future			14.54630		14.51220			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.55320		14.51920			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.56540		14.53140			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.58090		14.54720			0.0000	0.00	0	387

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 Future			14.58440		14.55070			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.58960		14.55590			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.59130		14.55770			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.60180		14.56820			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.60890		14.57530			0.0000	568,169,338.80	38,892	169,591
\$ / R	On	20/06/2019	Foreign Exchange Future			14.61950		14.58590			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.63370		14.60000			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.63900		14.60530			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.64260		14.60880			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.69200		14.65810			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.69370		14.65990			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.71520		14.68120			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.74610		14.71200			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.75150		14.71750			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.75510		14.72110			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.75700		14.72290			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.77630		14.74250			0.0000	7,388,150.00	500	24,122
\$ / R	On	30/09/2019	Foreign Exchange Future			14.80070		14.76730			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.80420		14.77090			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.85580		14.82350			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.90880		14.87780			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.91430		14.88350			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.91800		14.88730			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.93450		14.90370			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.96760		14.93590			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.97130		14.93950			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.02380		14.99340			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.07470		15.04470			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.08020		15.05010			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.10650		15.07620			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.13920		15.10840			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.19120		15.15960			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.25660		15.22390			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.27600		15.24320			0.0000	6,110,400.00	400	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.36590		15.33350			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.46020		15.42910			0.0000	0.00	0	0
Total \$ / R Future												2,265,345,755.30	156,241	1,076,001
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Call			407.30180	441.800	10.70	1.0000	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Put			1.20180	0.000	10.70	0.0000	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			0.10200	0.000	10.70	0.0000	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			706.20200	741.800	10.70	1.0000	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			474.50740	507.667	17.29	0.9889	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			3.40740	0.867	17.29	0.0111	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			741.32200	705.593	25.34	0.9802	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			2.42200	2.393	25.34	0.0198	0.00	0	27,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		774.41400	741.052	18.23	0.9474	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,807.03960	2,771.553	30.55	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.03960	0.053	30.55	0.0003	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		414.04420	445.337	16.27	0.8652	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		31.04420	26.837	16.27	0.1348	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		9.21810	12.157	17.98	0.0654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		716.21810	683.657	17.98	0.9346	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,977.18610	3,941.731	45.57	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.18610	0.231	45.57	0.0008	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		9.61280	12.653	17.93	0.0678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		706.61280	674.153	17.93	0.9322	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		13.42410	17.404	17.59	0.0902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		630.42410	598.904	17.59	0.9098	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,547.06570	2,511.590	29.18	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		0.06570	0.090	29.18	0.0005	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,537.06710	2,501.592	29.13	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		0.06710	0.092	29.13	0.0005	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,373.19250	1,408.650	20.32	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		0.19250	0.149	20.32	0.0011	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		709.88010	743.749	17.26	0.9678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		6.88010	5.249	17.26	0.0322	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,157.15550	2,121.723	27.13	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		0.15550	0.223	27.13	0.0012	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,273.33660	1,308.759	19.87	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		0.33660	0.259	19.87	0.0019	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,877.03490	2,841.546	30.91	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.03490	0.046	30.91	0.0002	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		875.90130	910.698	18.04	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		2.90130	2.198	18.04	0.0143	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		63.28610	76.035	15.93	0.3136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		290.28610	267.535	15.93	0.6864	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,877.31310	1,841.958	25.65	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		0.31310	0.458	25.65	0.0025	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,079.83370	1,045.311	20.54	0.9788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		2.83370	3.811	20.54	0.0212	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		925.23560	960.193	18.26	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		2.23560	1.693	18.26	0.0112	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		826.75400	861.348	17.81	0.9818	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		3.75400	2.848	17.81	0.0182	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,099.67540	1,065.111	20.69	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		2.67540	3.611	20.69	0.0201	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		283.73750	313.028	15.81	0.7588	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		60.73750	54.528	15.81	0.2412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		10.45250	13.707	17.85	0.0729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		687.45250	655.207	17.85	0.9271	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,093.90350	1,129.186	19.04	0.9953	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	13.33	Put			0.90350	0.686	19.04	0.0047	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			34.20630	42.409	16.61	0.1950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			421.20630	393.909	16.61	0.8050	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,408.17740	1,373.175	23.02	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			1.17740	1.675	23.02	0.0092	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			583.51090	552.702	17.38	0.8926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			16.51090	21.202	17.38	0.1074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			128.18540	148.225	15.08	0.5144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			155.18540	139.725	15.08	0.4856	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,024.31660	1,059.498	18.72	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			1.31660	0.998	18.72	0.0068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			141.43670	164.682	15.17	0.5473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			138.43670	126.182	15.17	0.4527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,557.76110	1,522.629	23.97	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.76110	1.129	23.97	0.0062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			592.84350	561.883	17.42	0.8963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			15.84350	20.383	17.42	0.1037	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			803.71630	770.120	18.42	0.9523	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			6.71630	8.620	18.42	0.0477	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			585.98920	618.946	16.83	0.9403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			12.98920	10.446	16.83	0.0597	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			980.80870	946.537	19.78	0.9720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			3.80870	5.037	19.78	0.0280	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			412.58450	385.531	16.57	0.7988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			35.58450	44.031	16.57	0.2012	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,623.01590	1,658.512	19.93	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.01590	0.012	19.93	0.0001	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			807.15790	841.657	17.71	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			4.15790	3.157	17.71	0.0201	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			160.99170	145.143	15.12	0.4967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			123.99170	143.643	15.12	0.5033	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			2.13790	2.925	21.29	0.0162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,179.13790	1,144.425	21.29	0.9838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.03710	0.043	31.07	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,907.03710	2,871.543	31.07	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,227.02950	5,191.549	51.04	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.02950	0.049	51.04	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			73.92300	66.916	15.66	0.2832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			246.92300	275.416	15.66	0.7168	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			833.09170	799.357	18.65	0.9565	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			6.09170	7.857	18.65	0.0435	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			20.73710	17.394	16.54	0.0931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			493.73710	525.894	16.54	0.9069	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			614.24680	647.414	16.91	0.9482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			11.24680	8.914	16.91	0.0518	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,757.43210	1,722.137	25.02	0.9965	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	16.18	Call		0.43210	0.637	25.02	0.0035	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		4.87380	6.360	19.18	0.0354	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		901.87380	867.859	19.18	0.9646	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		4.72370	6.174	19.25	0.0343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		911.72370	877.674	19.25	0.9657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		5.02960	6.552	19.10	0.0364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		892.02960	858.052	19.10	0.9636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		405.43180	436.619	16.24	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		32.43180	28.119	16.24	0.1402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,623.00000	2,658.500	16.82	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.00000	0.000	16.82	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,363.00000	2,398.500	17.63	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.00000	0.000	17.63	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		1.71780	1.301	18.49	0.0087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		974.71780	1,009.801	18.49	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,923.00000	2,958.500	16.04	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.00000	0.000	16.04	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,093.00000	4,128.500	16.04	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.000	16.04	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,683.00000	2,718.500	16.63	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.00000	0.000	16.63	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		172.93030	156.307	15.21	0.5185	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		115.93030	134.807	15.21	0.4815	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,663.00970	1,698.507	19.80	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		0.00970	0.007	19.80	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		784.17290	750.676	18.27	0.9493	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		7.17290	9.175	18.27	0.0507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		680.98710	714.600	17.12	0.9631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		7.98710	6.100	17.12	0.0369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		555.67870	525.346	17.25	0.8810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		18.67870	23.846	17.25	0.1190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		964.81120	999.871	18.45	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		1.81120	1.371	18.45	0.0092	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,030.27950	995.874	20.16	0.9756	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		3.27950	4.374	20.16	0.0244	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		89.36290	81.446	15.52	0.3292	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		212.36290	239.946	15.52	0.6708	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,119.52740	1,084.923	20.84	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		2.52740	3.423	20.84	0.0190	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,953.00010	1,988.500	18.90	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		0.00010	0.000	18.90	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		576.62330	609.507	16.80	0.9375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		13.62330	11.007	16.80	0.0625	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,913.00030	1,948.500	19.03	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		0.00030	0.000	19.03	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		539.45220	572.028	16.68	0.9251	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	13.90	Put			16.45220	13.528	16.68	0.0749	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			754.92410	721.853	18.15	0.9434	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			7.92410	10.353	18.15	0.0566	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,423.14510	1,458.613	20.55	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.14510	0.113	20.55	0.0008	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			225.90210	253.863	15.58	0.6896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			82.90210	75.363	15.58	0.3104	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,657.05270	2,621.572	29.76	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.05270	0.072	29.76	0.0004	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			132.48980	153.601	15.11	0.5254	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			149.48980	135.101	15.11	0.4746	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,667.05170	2,631.570	29.81	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.05170	0.070	29.81	0.0004	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,523.05080	1,558.539	20.24	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.05080	0.039	20.24	0.0003	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			449.00370	480.700	16.39	0.8852	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			26.00370	22.200	16.39	0.1148	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,077.05130	3,041.557	33.23	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.05130	0.057	33.23	0.0003	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			97.61560	114.589	15.42	0.4284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			204.61560	186.089	15.42	0.5716	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,040.18420	1,005.754	20.23	0.9763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			3.18420	4.254	20.23	0.0237	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,177.14830	2,141.712	27.23	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.14830	0.212	27.23	0.0012	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			32.87810	40.842	16.66	0.1889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			429.87810	402.342	16.66	0.8111	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,467.99380	1,432.964	23.48	0.9920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.99380	1.464	23.48	0.0080	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,503.06320	1,538.549	20.30	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			0.06320	0.048	20.30	0.0004	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			180.27110	206.815	15.37	0.6213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			107.27110	98.315	15.37	0.3787	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,238.81730	1,204.012	21.74	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			1.81730	2.512	21.74	0.0139	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,303.28490	1,338.720	20.00	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			0.28490	0.219	20.00	0.0016	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			87.82290	103.687	15.55	0.3978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			224.82290	205.187	15.55	0.6022	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,707.49610	1,672.233	24.76	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.49610	0.733	24.76	0.0040	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,173.58440	1,208.946	19.41	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			0.58440	0.446	19.41	0.0031	50,075.73	112,353	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			108.29600	126.404	15.29	0.4599	28,403,827.11	224,706	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			185.29600	167.904	15.29	0.5401	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,577.71800	1,542.565	24.08	0.9942	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	16.00	Call		0.71800	1.065	24.08	0.0058	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		31.59780	39.329	16.70	0.1830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		438.59780	410.829	16.70	0.8170	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,388.23660	1,353.253	22.87	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		1.23660	1.753	22.87	0.0096	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,064.06230	1,099.306	18.91	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		1.06230	0.806	18.91	0.0055	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		30.36390	37.868	16.74	0.1772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		447.36390	419.368	16.74	0.8228	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,957.25450	1,921.871	26.07	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.25450	0.371	26.07	0.0021	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		729.22390	763.246	17.35	0.9707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		6.22390	4.746	17.35	0.0293	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,677.05070	2,641.569	29.86	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.05070	0.069	29.86	0.0004	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		748.63140	782.789	17.44	0.9733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		5.63140	4.289	17.44	0.0267	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		44.97610	54.999	16.32	0.2418	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		361.97610	336.498	16.32	0.7582	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,577.11260	3,541.635	40.09	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.11260	0.135	40.09	0.0005	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		642.72250	676.088	17.00	0.9551	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		9.72250	7.588	17.00	0.0449	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,597.05940	2,561.581	29.44	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.05940	0.081	29.44	0.0004	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		7.41400	9.552	18.23	0.0526	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put		95.92740	87.709	15.54	0.3349	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call		220.72740	247.909	15.54	0.6651	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put		42.94070	37.111	15.95	0.1710	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call		377.74070	407.311	15.95	0.8290	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put		50.47860	44.243	15.87	0.1971	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call		345.27860	374.443	15.87	0.8029	0.00	0	50,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put		73.46420	63.959	15.67	0.2554	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call		299.96420	325.859	15.67	0.7446	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call		0.00000	148.925	15.84	0.4489	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put		0.00000	213.625	15.84	0.5511	4,272,504.00	20,000	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		14.88270	10.443	15.27	0.0560	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		644.88270	675.743	15.27	0.9440	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		81.94510	71.358	15.41	0.2648	1,926,660.60	27,000	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		311.94510	336.658	15.41	0.7352	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		0.18220	0.142	23.45	0.0007	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,228.58220	2,263.742	23.45	0.9993	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		485.60120	512.175	14.47	0.8471	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		47.20120	38.575	14.47	0.1529	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		176.67020	197.555	15.96	0.4873	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		238.27020	223.955	15.96	0.5127	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	27/03/2019	Foreign Exchange Option	13.88	Call			586.08370	614.441	14.13	0.9058	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			27.68370	20.841	14.13	0.0942	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			97.37200	86.761	15.01	0.2729	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			357.37200	382.061	15.01	0.7271	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			49.55390	40.736	14.40	0.1569	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			489.55390	516.036	14.40	0.8431	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			23.99960	17.488	13.86	0.0809	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			623.99960	652.788	13.86	0.9191	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,357.62750	1,324.120	20.32	0.9605	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			9.32750	11.020	20.32	0.0395	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			194.21550	183.113	15.88	0.4369	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			235.91550	260.013	15.88	0.5631	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,012.21370	981.687	19.64	0.9082	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			23.91370	28.587	19.64	0.0918	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			349.73820	375.805	15.22	0.7079	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			108.03820	98.905	15.22	0.2921	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			318.41060	343.976	15.38	0.6724	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			126.71060	117.076	15.38	0.3276	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			998.43080	1,032.912	16.16	0.9724	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			6.73080	6.012	16.16	0.0276	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			28.88390	23.576	14.12	0.1001	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			600.58390	630.476	14.12	0.8999	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			2.95750	2.448	19.61	0.0104	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,444.65750	1,479.348	19.61	0.9896	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			363.12370	345.235	16.94	0.6201	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			134.82370	152.135	16.94	0.3799	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			179.32380	170.945	15.66	0.4021	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			276.22380	302.845	15.66	0.5979	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			4.15130	3.776	18.54	0.0149	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,402.75130	1,437.376	18.54	0.9851	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			70.18490	66.491	15.11	0.1970	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			522.18490	553.491	15.11	0.8030	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			29.61900	27.620	14.64	0.0980	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			723.31900	756.220	14.64	0.9020	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			200.43800	192.640	16.07	0.4059	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			304.13800	331.240	16.07	0.5941	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			139.18950	134.875	15.80	0.2850	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			500.08950	530.475	15.80	0.7150	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			728.18950	714.020	18.75	0.6822	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			177.98950	198.220	18.75	0.3178	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			182.11330	180.481	16.28	0.3060	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			567.11330	599.781	16.28	0.6940	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,210.58930	1,189.911	20.26	0.8130	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			97.28930	110.911	20.26	0.1870	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,527.79920	1,503.442	21.18	0.8690	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			64.49920	74.442	21.18	0.1310	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			586.97950	576.834	18.09	0.6068	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			243.67950	267.835	18.09	0.3932	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			489.10930	521.219	16.62	0.6331	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			242.40930	240.219	16.62	0.3669	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,505.91240	1,539.276	15.19	0.9745	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			9.21240	8.276	15.19	0.0255	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			40.98840	38.893	15.27	0.0957	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,047.68840	1,079.894	15.27	0.9043	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			517.76530	550.179	16.52	0.6545	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			221.06530	219.179	16.52	0.3455	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			8.07490	7.351	15.60	0.0224	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,584.77490	1,618.351	15.60	0.9776	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			244.69710	244.985	16.68	0.3502	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			556.89710	591.285	16.68	0.6498	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			125.91450	127.403	16.05	0.2226	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			778.11450	813.703	16.05	0.7774	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			91.23510	93.370	15.84	0.1766	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			883.43510	919.670	15.84	0.8234	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			188.75420	188.789	16.22	0.2895	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			667.95420	701.989	16.22	0.7105	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			286.27890	284.314	16.48	0.3692	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			567.67890	599.714	16.48	0.6308	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			928.56840	915.556	18.83	0.6927	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			209.96840	230.956	18.83	0.3073	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,132.31240	1,116.245	19.44	0.7492	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			163.71240	181.645	19.44	0.2508	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			292.86960	290.707	16.32	0.3618	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			610.06960	641.607	16.32	0.6382	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			606.33170	637.693	16.35	0.6312	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			305.63170	303.293	16.35	0.3688	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,386.95030	1,368.118	19.81	0.7848	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			147.65030	162.518	19.81	0.2152	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			634.32100	665.886	16.26	0.6486	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			283.62100	281.486	16.26	0.3514	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,575.55720	1,611.388	15.51	0.9433	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			24.85720	26.988	15.51	0.0567	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			759.58330	749.466	17.97	0.6143	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			300.28330	323.866	17.97	0.3857	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,706.12210	1,684.360	20.60	0.8371	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			106.82210	118.760	20.60	0.1629	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			32.02350	33.113	15.04	0.0693	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,442.72350	1,477.513	15.04	0.9307	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			8.09530	8.301	18.19	0.0173	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,423.99530	2,457.901	18.19	0.9827	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			440.31680	436.615	16.71	0.4566	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			488.01680	517.915	16.71	0.5434	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	10/06/2019	Foreign Exchange Option	14.06	Call		748.70290	780.493	15.85	0.6951	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		240.50290	238.693	15.85	0.3049	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		694.54030	725.965	16.00	0.6655	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		276.34030	274.165	16.00	0.3345	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		637.85310	668.810	16.17	0.6324	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		319.65310	317.010	16.17	0.3676	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		162.76270	161.705	15.48	0.2325	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		900.96270	933.506	15.48	0.7675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		491.59900	519.868	16.75	0.5264	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		40.50780	41.689	14.99	0.0788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,485.80780	1,520.589	14.99	0.9212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,848.43470	1,883.251	16.07	0.9531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		23.13470	24.351	16.07	0.0469	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,401.32570	1,383.180	19.49	0.7660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,886.20680	3,919.845	21.29	0.9980	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.90680	0.945	21.29	0.0020	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,307.45750	2,341.437	17.42	0.9755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		12.15750	12.537	17.42	0.0245	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		496.29900	490.968	16.75	0.4736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		379.72910	375.548	16.37	0.4032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put		420.22100	415.645	16.51	0.4291	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		589.96990	619.341	16.39	0.5935	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		384.66990	380.441	16.39	0.4065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		584.94540	614.267	16.40	0.5903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		389.64540	385.367	16.40	0.4097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		595.02910	624.448	16.37	0.5968	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		37.63400	39.955	15.07	0.0757	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put		992.01050	978.949	18.38	0.6692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call		267.31050	287.849	18.38	0.3308	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		1,292.69190	1,326.470	15.10	0.8832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put		67.39190	67.570	15.10	0.1168	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call		555.52100	584.545	16.51	0.5709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		350.82230	346.917	16.26	0.3837	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call		1,335.64690	1,369.481	15.06	0.8929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put		60.34690	60.581	15.06	0.1071	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		1,232.79030	1,216.589	19.04	0.7310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		208.09030	225.489	19.04	0.2690	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		1,512.93400	1,548.855	15.07	0.9243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		600.12320	629.588	16.35	0.6000	661,067.93	1,050	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		769.01270	759.199	17.70	0.5957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		344.31270	368.099	17.70	0.4043	3,680,988.00	10,000	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		92.24240	92.170	15.23	0.1492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		1,167.54240	1,201.070	15.23	0.8508	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		626.12230	655.817	16.26	0.6163	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		866.30850	897.488	15.57	0.7444	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,945.45710	1,980.041	16.36	0.9591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			20.15710	21.141	16.36	0.0409	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			112.16700	111.854	15.31	0.1732	156,595.04	1,400	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,087.46700	1,120.754	15.31	0.8268	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			374.82320	370.688	16.35	0.4000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			139.71120	152.642	20.11	0.1909	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,379.17370	1,413.056	15.01	0.9021	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			53.87370	54.156	15.01	0.0979	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			653.00130	682.918	16.18	0.6326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			327.70130	324.018	16.18	0.3674	226,812.53	700	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			191.00850	188.588	15.57	0.2556	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			201.33550	218.331	19.13	0.2616	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			680.77380	710.899	16.09	0.6488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			305.47380	301.998	16.09	0.3512	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,478.92150	1,459.957	19.68	0.7803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			164.22150	178.857	19.68	0.2197	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,654.41120	1,633.742	20.11	0.8091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			225.55760	222.816	15.74	0.2868	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,150.78970	1,135.621	18.82	0.7117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			226.08970	244.521	18.82	0.2883	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			757.18420	787.804	15.86	0.6909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			251.88420	248.905	15.86	0.3091	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,266.03550	1,249.431	19.13	0.7384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			316.37020	339.060	17.92	0.3784	949,368.00	2,800	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			463.06570	490.691	16.90	0.5047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			537.76570	531.791	16.90	0.4953	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,007.54900	994.294	18.42	0.6737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			262.84900	283.195	18.42	0.3263	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			800.85760	831.716	15.74	0.7132	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			32.72660	34.682	15.36	0.0660	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			470.94130	498.778	16.86	0.5108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			525.64130	519.878	16.86	0.4892	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,417.37570	3,386.710	23.40	0.9497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			32.67570	35.611	23.40	0.0503	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			841.07020	830.160	17.92	0.6216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			813.65980	844.581	15.71	0.7195	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			409.89060	405.417	16.47	0.4226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			565.19060	594.317	16.47	0.5774	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,575.07400	1,555.158	19.93	0.7965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			150.37400	164.058	19.93	0.2035	820,292.00	5,000	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,608.02660	1,643.582	15.36	0.9340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			216.88610	234.797	18.93	0.2785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			879.83000	911.495	15.55	0.7503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			184.53000	182.595	15.55	0.2497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,249.38360	1,232.978	19.09	0.7347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			204.68360	221.878	19.09	0.2653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			218.35980	215.681	15.71	0.2805	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			31.82720	33.714	15.42	0.0643	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,505.00730	1,485.779	19.75	0.7848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			160.30730	174.679	19.75	0.2152	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			914.60660	947.079	15.51	0.7649	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			169.30660	168.179	15.51	0.2351	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,191.58610	1,175.897	18.93	0.7215	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			176.62570	192.080	19.49	0.2340	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,387.94590	1,421.835	15.01	0.9039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			52.64590	52.935	15.01	0.0961	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			645.75290	637.929	17.29	0.5459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			401.05290	426.829	17.29	0.4541	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,627.12720	1,662.614	15.42	0.9357	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			588.64730	582.055	16.98	0.5121	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			454.54730	481.555	16.98	0.4879	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,696.34060	2,669.179	21.96	0.9095	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			62.24060	68.679	21.96	0.0905	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,859.22330	1,837.734	20.22	0.8206	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			139.22330	151.434	20.22	0.1794	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			697.79490	728.231	16.10	0.6340	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			347.79490	344.531	16.10	0.3660	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,543.66250	1,524.655	19.55	0.7725	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			336.41160	358.973	17.88	0.3768	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			183.66250	198.355	19.55	0.2275	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			725.46950	756.075	16.02	0.6493	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			325.46950	322.375	16.02	0.3507	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			42.19520	42.526	15.25	0.0744	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,642.19520	1,676.226	15.25	0.9256	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			906.41160	895.273	17.88	0.6232	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			58.23450	59.270	14.90	0.0989	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,473.53450	1,508.270	14.90	0.9011	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,966.03710	1,944.012	20.31	0.8287	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			134.83710	146.612	20.31	0.1713	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,259.67490	1,293.862	15.11	0.8499	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			100.87490	101.262	15.11	0.1501	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,016.70800	1,996.005	19.94	0.8053	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			174.80800	188.005	19.94	0.1947	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			795.94100	827.790	15.95	0.6384	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			387.84100	385.790	15.95	0.3616	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,704.74690	1,686.674	19.39	0.7605	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			376.41740	399.297	17.87	0.3719	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			222.84690	238.674	19.39	0.2395	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			823.31460	855.411	15.87	0.6519	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			365.21460	363.411	15.87	0.3481	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			61.57640	62.191	15.13	0.0917	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,719.67640	1,754.191	15.13	0.9083	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,058.31740	1,047.297	17.87	0.6281	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	01/08/2019	Foreign Exchange Option	13.24	Put			87.98110	89.005	14.89	0.1244	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,507.88110	1,542.705	14.89	0.8756	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			515.22790	511.673	16.25	0.4191	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			716.42790	746.873	16.25	0.5809	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,885.00330	1,866.052	19.54	0.7750	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			216.20330	231.252	19.54	0.2250	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,188.27060	2,167.567	19.83	0.7988	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			200.27060	213.667	19.83	0.2012	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			880.90220	913.513	15.86	0.6430	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			418.90220	417.413	15.86	0.3570	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,868.30260	1,850.090	19.32	0.7567	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			250.30260	266.190	19.32	0.2433	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			908.18820	941.049	15.79	0.6554	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			396.18820	394.949	15.79	0.3446	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			78.91100	79.136	15.04	0.1034	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,790.91100	1,825.236	15.04	0.8966	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,210.18670	1,198.715	17.93	0.6368	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			402.18670	424.815	17.93	0.3632	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			118.77200	120.924	14.91	0.1459	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,546.27200	1,582.424	14.91	0.8541	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			640.07980	636.359	16.46	0.4571	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			691.17980	721.459	16.46	0.5429	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,352.04830	4,322.202	23.71	0.9237	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			74.94830	79.202	23.71	0.0763	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,997.50870	4,031.159	18.43	0.9928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.00870	4.859	18.43	0.0072	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,283.61350	2,317.411	15.12	0.9430	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			41.11350	41.111	15.12	0.0570	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,489.68040	1,475.853	18.40	0.6802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			362.18040	382.153	18.40	0.3198	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,240.32410	1,229.331	17.85	0.6291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			432.82410	455.631	17.85	0.3709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,088.96110	1,123.591	15.44	0.7113	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			316.46110	317.291	15.44	0.2887	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,657.11690	2,634.487	20.34	0.8334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			169.61690	180.787	20.34	0.1666	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			948.49630	980.951	15.74	0.6552	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			415.99630	414.651	15.74	0.3448	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,231.99610	3,205.735	21.22	0.8752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			124.49610	132.035	21.22	0.1248	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			702.06240	732.089	16.50	0.5365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			679.56240	675.789	16.50	0.4635	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,826.72930	3,798.530	22.44	0.9014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			99.22930	104.830	22.44	0.0986	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			430.39300	453.108	17.87	0.3692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,247.89300	1,236.808	17.87	0.6308	0.00	0	2,571

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	17.93	Put			3,308.18630	3,281.642	21.37	0.8791	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			120.68630	127.942	21.37	0.1209	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			477.18730	501.459	17.57	0.4011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,114.68730	1,105.159	17.57	0.5989	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,033.85420	3,009.190	20.87	0.8631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			136.35420	145.490	20.87	0.1369	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			884.48610	916.445	15.92	0.6268	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			471.98610	470.145	15.92	0.3732	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,648.94440	4,620.308	23.88	0.9280	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			71.44440	76.608	23.88	0.0720	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,981.56320	3,952.954	22.76	0.9069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			94.06320	99.254	22.76	0.0931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,016.38350	1,049.286	15.56	0.6836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			363.88350	362.986	15.56	0.3164	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			987.62150	1,020.344	15.63	0.6718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			385.12150	384.044	15.63	0.3282	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,020.34210	3,991.637	22.84	0.9081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			92.84210	97.937	22.84	0.0919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,127.77810	1,162.656	15.39	0.7248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			295.27810	296.357	15.39	0.2752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,653.13950	3,625.443	22.08	0.8947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			105.63950	111.744	22.08	0.1053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,613.29570	1,650.729	14.93	0.8557	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			120.79570	124.429	14.93	0.1443	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,069.89610	1,104.399	15.46	0.7045	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			327.39610	328.099	15.46	0.2955	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,270.85360	1,306.425	15.23	0.7704	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			228.35360	230.125	15.23	0.2296	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,698.38110	1,735.130	14.95	0.8706	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			105.88110	108.830	14.95	0.1294	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			200.34750	202.352	15.15	0.2090	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,342.84750	1,378.652	15.15	0.7910	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			214.04340	215.940	15.19	0.2192	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,306.54340	1,342.240	15.19	0.7808	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			557.77090	555.141	16.17	0.4131	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			800.27090	831.441	16.17	0.5869	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			732.03390	762.439	16.39	0.5524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			639.53390	636.139	16.39	0.4476	1,908,416.40	3,000	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,210.21230	1,199.584	17.78	0.6222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			442.71230	465.884	17.78	0.3778	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,221.92780	1,257.295	15.28	0.7555	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			249.42780	250.995	15.28	0.2445	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,633.89280	3,606.256	22.05	0.8939	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			106.39280	112.556	22.05	0.1061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			416.11870	438.287	17.97	0.3591	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,293.61870	1,281.986	17.97	0.6409	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	14.12	Call		999.04450	1,031.842	15.60	0.6765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		376.54450	375.542	15.60	0.3235	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		872.68590	866.125	16.99	0.5305	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		585.18590	612.425	16.99	0.4695	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,463.01790	1,499.087	15.02	0.8223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		160.51790	162.787	15.02	0.1777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		853.05760	846.750	16.94	0.5242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		595.55760	623.050	16.94	0.4758	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		0.00000	679.043	16.70	0.5078	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		0.00000	752.743	16.70	0.4922	2,258,229.60	3,000	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,455.33310	1,491.390	15.03	0.8205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		162.83310	165.090	15.03	0.1795	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,447.67140	1,483.713	15.04	0.8186	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		165.17140	167.413	15.04	0.1814	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		963.77000	997.175	15.79	0.6476	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		446.47000	446.475	15.79	0.3524	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		94.00010	94.413	14.89	0.1121	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,861.30010	1,895.113	14.89	0.8879	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,346.24900	1,335.153	18.01	0.6402	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		433.54900	455.853	18.01	0.3598	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		280.61950	297.352	19.31	0.2493	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,013.31950	1,996.652	19.31	0.7507	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		990.93970	1,024.595	15.72	0.6591	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		423.63970	423.895	15.72	0.3409	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,350.11760	2,330.695	19.81	0.7919	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		227.41760	241.395	19.81	0.2081	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,588.69480	1,624.916	14.95	0.8379	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		147.79480	150.716	14.95	0.1621	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,182.67140	2,167.122	19.39	0.7488	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		306.17140	322.922	19.39	0.2512	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,072.93550	1,107.315	15.71	0.6627	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		449.43550	451.515	15.71	0.3373	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,504.65000	1,494.611	18.20	0.6469	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,614.05070	1,650.550	15.02	0.8209	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,931.25050	1,964.206	14.76	0.8813	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		107.75050	108.406	14.76	0.1187	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		458.15000	480.411	18.20	0.3531	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,520.02290	2,501.830	19.87	0.7867	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		253.52290	267.630	19.87	0.2133	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,045.88700	1,080.012	15.79	0.6521	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		472.38700	474.212	15.79	0.3479	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		180.55070	184.750	15.02	0.1791	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,660.85170	2,643.962	19.90	0.7814	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		278.65170	292.762	19.90	0.2186	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,120.58520	1,155.243	15.77	0.6566	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		492.78520	496.443	15.77	0.3434	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,323.30860	2,308.893	19.44	0.7459	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			483.40830	505.422	18.33	0.3500	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			331.10860	347.693	19.44	0.2541	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,147.60430	1,182.490	15.69	0.6666	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			469.80430	473.690	15.69	0.3334	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			118.13410	118.976	14.60	0.1226	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,995.93410	2,027.776	14.60	0.8774	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,635.60830	1,626.622	18.33	0.6500	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			212.59740	218.314	15.07	0.1924	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,656.09740	1,692.614	15.07	0.8076	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			809.10820	809.636	16.60	0.4569	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			856.40820	887.636	16.60	0.5431	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,525.48470	1,562.675	15.27	0.7685	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			281.78470	288.175	15.27	0.2315	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,304.37790	2,291.125	19.35	0.7348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			358.07790	375.625	19.35	0.2652	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,206.63170	5,182.475	23.15	0.9098	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,477.03850	1,470.310	17.96	0.6132	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			565.70550	589.923	17.93	0.3896	147,480.78	250	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,462.00550	1,455.423	17.93	0.6104	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			475.46840	496.876	18.52	0.3371	49,290,059.52	99,200	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,430.26980	1,467.344	15.38	0.7434	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			326.56980	332.844	15.38	0.2566	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			563.21800	587.358	17.94	0.3882	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,469.51800	1,462.858	17.94	0.6118	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			560.73850	584.810	17.96	0.3868	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			285.65070	299.866	19.97	0.2178	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,258.61290	1,295.172	15.58	0.6933	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			424.91290	430.672	15.58	0.3067	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			0.00000	1,107.167	15.98	0.6276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			0.00000	582.667	15.98	0.3724	28,900,273.28	49,600	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,771.76840	1,762.376	18.52	0.6629	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			110.33170	116.975	23.15	0.0902	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,029.81270	3,059.691	13.36	0.9776	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			16.11270	15.191	13.36	0.0224	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			0.00000	2,058.558	14.54	0.8756	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			0.00000	124.058	14.54	0.1244	6,153,271.84	49,600	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,761.95070	2,745.366	19.97	0.7822	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,809.40920	2,792.045	19.93	0.7761	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			305.30920	319.645	19.93	0.2239	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,199.32630	1,235.679	15.74	0.6615	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			513.42630	518.079	15.74	0.3385	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,471.67210	2,456.628	19.48	0.7429	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			357.57210	374.228	19.48	0.2571	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,226.34690	1,262.931	15.67	0.6710	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			490.44690	495.331	15.67	0.3290	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		127.54190	130.395	14.47	0.1264	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		2,063.44190	2,097.995	14.47	0.8736	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		1,781.60270	1,772.330	18.44	0.6536	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		507.50270	529.930	18.44	0.3464	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		245.45010	252.065	15.15	0.2041	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,694.95010	1,733.365	15.15	0.7959	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		276.61700	284.477	15.22	0.2142	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,730.01700	1,768.277	15.22	0.7858	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put		820.59490	825.290	16.41	0.4196	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call		1,085.29490	1,119.990	16.41	0.5804	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		308.32420	317.117	15.27	0.2231	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,768.42420	1,807.317	15.27	0.7769	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,184.42580	3,214.912	12.35	0.9753	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		18.22580	18.412	12.35	0.0247	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,526.35360	1,565.576	15.58	0.7111	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		460.15360	469.076	15.58	0.2889	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		816.85460	846.180	17.43	0.4611	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,350.65460	1,349.680	17.43	0.5389	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,036.86710	3,022.111	19.90	0.7562	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		383.06710	398.611	19.90	0.2438	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		813.74830	843.001	17.44	0.4597	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,357.54830	1,356.501	17.44	0.5403	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		810.64940	839.836	17.45	0.4584	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,364.44940	1,363.336	17.45	0.5416	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		341.87570	348.508	15.31	0.2305	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,810.27570	1,847.708	15.31	0.7695	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		372.75940	379.012	15.38	0.2374	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,842.35940	1,880.212	15.38	0.7626	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		406.28600	409.813	15.39	0.2429	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,890.18600	1,926.413	15.39	0.7571	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,175.98530	1,209.304	16.94	0.5524	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,102.78530	1,103.304	16.94	0.4476	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,172.16980	1,205.429	16.95	0.5511	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,108.96980	1,109.429	16.95	0.4489	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,179.80870	1,213.201	16.92	0.5538	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,096.60870	1,097.201	16.92	0.4462	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,241.88550	1,242.495	17.18	0.4602	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,205.38550	1,238.395	17.18	0.5398	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,319.53150	1,352.223	17.12	0.5555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,240.43150	1,242.023	17.12	0.4445	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,315.80620	1,348.458	17.14	0.5543	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,246.70620	1,248.258	17.14	0.4457	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,323.27000	1,356.001	17.11	0.5567	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,234.17000	1,235.801	17.11	0.4433	0.00	0	0
Total \$ / R Option											129,805,922.35	609,659	5,999,343

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												2,395,151,677.65	765,900	7,075,344
\$ / R MAXI On	18/03/2019	Foreign Exchange Future				14.45850		14.42300			0.0000	6,361,740.00	440	61
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.60890		14.57530			0.0000	6,720,094.00	460	465
\$ / R MAXI On	16/09/2019	Foreign Exchange Future				14.77630		14.74250			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future				14.93450		14.90370			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				15.10650		15.07620			0.0000	0.00	0	0
Total \$ / R MAXI Future												13,081,834.00	900	526
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				42,270.87900	45,410.587	16.30	0.8704	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				2,970.87900	2,560.586	16.30	0.1296	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				41,404.42360	44,533.731	16.27	0.8652	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				3,104.42360	2,683.731	16.27	0.1348	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				43,142.49940	46,292.345	16.33	0.8755	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				2,842.49940	2,442.345	16.33	0.1245	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				58,996.98730	61,934.139	16.39	0.5935	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				38,466.98730	38,044.139	16.39	0.4065	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				58,494.54250	61,426.647	16.40	0.5903	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				38,964.54250	38,536.647	16.40	0.4097	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				59,502.90980	62,444.772	16.37	0.5968	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				37,972.90980	37,554.772	16.37	0.4032	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				71,050.68880	74,064.430	16.47	0.5410	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				66,800.68880	66,434.430	16.47	0.4590	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				70,627.28330	73,635.519	16.48	0.5388	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				67,377.28330	67,005.519	16.48	0.4612	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				71,476.46150	74,495.685	16.45	0.5433	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				66,226.46150	65,865.685	16.45	0.4567	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				128,920.47140	132,587.031	15.54	0.7027	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				40,550.47140	41,137.031	15.54	0.2973	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				128,304.00270	131,968.073	15.55	0.7008	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				40,934.00270	41,518.073	15.55	0.2992	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				129,538.66510	133,207.662	15.54	0.7046	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				40,168.66510	40,757.662	15.54	0.2954	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				116,932.24090	120,462.366	16.26	0.6011	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				77,312.24090	77,812.366	16.26	0.3989	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				116,479.56140	120,004.052	16.27	0.5995	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				77,859.56140	78,354.052	16.27	0.4005	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				117,386.76330	120,921.901	16.24	0.6028	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				76,766.76330	77,271.901	16.24	0.3972	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												13,081,834.00	900	526
£ / R	On	18/03/2019	Foreign Exchange Future			18.89150		18.90020			0.0000	10,919,287.00	578	231,112
£ / R	On	29/03/2019	Foreign Exchange Future			18.92690		18.93590			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.98010		18.98980			0.0000	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			19.01470		19.02490			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			19.02420		19.03440			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			19.17130		19.18270			0.0000	2,012,986.50	105	8,046
£ / R	On	16/09/2019	Foreign Exchange Future			19.47810		19.48990			0.0000	1,460,857.50	75	19,514
£ / R	On	13/12/2019	Foreign Exchange Future			19.76660		19.78380			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			20.07890		20.09850			0.0000	0.00	0	0
Total £ / R Future												14,393,131.00	758	271,507
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,540.57980	2,549.489	28.29	0.9963	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			0.77980	0.989	28.29	0.0037	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,111.07390	1,122.168	20.82	0.9492	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			11.27390	13.668	20.82	0.0508	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,287.65960	1,298.100	21.90	0.9642	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			7.85960	9.600	21.90	0.0358	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			251.00390	262.050	16.24	0.5791	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			151.20390	153.550	16.24	0.4209	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			916.24480	903.956	18.11	0.9482	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			16.04480	12.455	18.11	0.0518	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			648.12550	636.341	17.37	0.8729	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			37.92550	34.841	17.37	0.1271	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			178.56020	187.509	15.89	0.4775	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			208.76020	209.009	15.89	0.5225	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			93.73000	97.531	17.07	0.2943	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			383.53000	396.031	17.07	0.7057	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			639.23770	627.524	17.34	0.8692	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			39.03770	36.024	17.34	0.1308	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			630.38030	618.742	17.32	0.8655	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			40.18030	37.242	17.32	0.1345	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			31.74750	27.627	14.28	0.0905	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			877.64750	864.527	14.28	0.9095	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			77.76120	82.479	15.22	0.1635	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			957.56120	952.579	15.22	0.8365	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			105.66300	111.413	15.35	0.1855	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,020.56300	1,016.113	15.35	0.8145	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			49.89880	51.254	15.28	0.0969	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,404.29880	1,395.454	15.28	0.9031	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			913.15010	915.307	15.53	0.6540	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			360.45010	374.007	15.53	0.3460	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			906.89190	909.154	15.53	0.6515	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			364.19190	377.854	15.53	0.3485	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			919.43390	921.489	15.53	0.6565	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			356.73390	370.189	15.53	0.3435	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			176.60820	184.647	15.52	0.2049	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,359.30820	1,355.946	15.52	0.7951	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,200.71450	1,205.363	15.20	0.6413	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			540.81450	557.263	15.20	0.3587	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,212.64810	1,217.120	15.20	0.6450	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			532.74810	549.020	15.20	0.3550	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			349.19740	361.374	15.20	0.2624	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,569.09740	1,569.474	15.20	0.7376	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,206.67180	1,211.229	15.20	0.6432	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			536.77180	553.129	15.20	0.3568	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			974.66140	981.424	15.57	0.4973	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,160.86140	1,184.824	15.57	0.5027	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			982.84070	989.547	15.56	0.5001	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,149.04070	1,172.947	15.56	0.4999	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			978.74370	985.475	15.56	0.4987	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,154.94370	1,178.875	15.56	0.5013	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,166.15630	1,169.033	15.67	0.5041	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,367.65630	1,390.133	15.67	0.4959	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,162.12540	1,165.026	15.68	0.5029	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,373.62540	1,396.126	15.68	0.4971	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,170.19980	1,173.044	15.67	0.5053	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,361.69980	1,384.144	15.67	0.4947	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												14,393,131.00	758	279,007
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13030		0.12940			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13250		0.13170			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13510		0.13420			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13750		0.13660			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14020		0.13930			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			181.58050	130.328	16.85	0.4615	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,940.04700	2,030.036	29.34	0.9998	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.04700	0.036	29.34	0.0002	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			944.36570	1,032.754	23.21	0.9847	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			4.36570	2.754	23.21	0.0153	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			121.58050	160.328	16.85	0.5385	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,064.58950	997.789	19.27	0.6920	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,223.49980	1,287.455	14.13	0.9177	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			53.49980	37.455	14.13	0.0823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			560.05810	595.456	16.95	0.6029	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			390.05810	345.456	16.95	0.3971	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			234.58950	247.789	19.27	0.3080	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,076.05550	1,015.180	18.73	0.5771	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,534.53530	1,606.163	14.96	0.8742	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			114.53530	96.163	14.96	0.1258	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			886.64430	935.791	16.94	0.6460	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			466.64430	425.791	16.94	0.3540	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	0.14	Call			496.05550	525.180	18.73	0.4229	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,825.71240	1,879.290	14.93	0.8657	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			165.71240	129.290	14.93	0.1343	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,180.58660	1,214.066	16.76	0.6756	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			520.58660	464.066	16.76	0.3244	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			755.84250	774.814	18.47	0.4878	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,095.84250	1,024.814	18.47	0.5122	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,018.97050	1,058.384	18.56	0.5404	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,088.97050	1,038.384	18.56	0.4596	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			707.08200	734.419	19.82	0.4066	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,777.08200	1,714.419	19.82	0.5934	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,471.10820	1,526.360	17.05	0.6998	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			541.10820	506.360	17.05	0.3002	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	18/03/2019	Foreign Exchange Future			16.24320		16.21460			0.0000	1,234,483.20	76	132,100
€ / R	On	29/03/2019	Foreign Exchange Future			16.27980		16.25120			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.33510		16.30690			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.37110		16.34320			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.52030		16.49300			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.53400		16.50670			0.0000	9,424,380.00	570	29,913
€ / R	On	14/08/2019	Foreign Exchange Future			16.74190		16.71390			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.85590		16.82780			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.16240		17.13820			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.37580		17.35350			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.50080		17.47770			0.0000	0.00	0	0
Total € / R Future												10,658,863.20	646	201,780
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.06390	0.061	33.02	0.0003	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			117.21820	107.404	13.97	0.3973	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.20460	3.933	19.09	0.0210	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,118.60460	1,090.733	19.09	0.9790	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			194.22000	213.377	14.04	0.6227	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			109.62000	100.177	14.04	0.3773	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,435.46390	3,406.861	33.02	0.9997	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			14.02750	11.093	15.83	0.0599	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			69.39220	62.075	14.48	0.2606	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			283.99220	305.275	14.48	0.7394	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			187.96810	206.942	14.00	0.6128	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			113.36810	103.742	14.00	0.3872	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			181.81820	200.604	13.97	0.6027	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			628.62750	654.293	15.83	0.9401	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			263.85440	251.026	14.77	0.5207	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			195.05440	210.826	14.77	0.4793	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		297.52620	292.876	15.23	0.4628	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		324.42620	347.976	15.23	0.5372	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		411.84980	407.025	15.95	0.5087	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		335.04980	358.125	15.95	0.4913	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		14.85410	15.415	15.75	0.0294	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		2,257.85410	2,285.715	15.75	0.9706	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		391.29320	412.123	16.23	0.4246	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		744.59320	738.123	16.23	0.5754	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call		1,249.23520	1,278.824	14.15	0.8532	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put		92.53520	94.825	14.15	0.1468	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		388.15600	408.877	16.25	0.4220	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		751.45600	744.877	16.25	0.5780	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		385.04050	405.653	16.27	0.4194	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		758.34050	751.653	16.27	0.5806	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		331.70080	336.033	14.58	0.3087	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,015.60080	1,047.933	14.58	0.6913	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,051.80790	3,030.808	19.65	0.8790	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		115.70790	122.708	19.65	0.1210	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		894.72580	926.522	14.86	0.6404	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		420.82580	424.622	14.86	0.3596	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		554.34730	580.973	15.92	0.4607	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		850.44730	849.073	15.92	0.5393	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		1,778.72900	1,769.140	17.51	0.7159	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		336.52900	355.040	17.51	0.2841	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		435.12980	458.164	16.79	0.3529	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,387.32980	1,382.264	16.79	0.6471	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,055.80650	2,044.095	17.98	0.7548	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		283.60650	299.995	17.98	0.2452	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		432.81470	455.755	16.81	0.3514	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,395.01470	1,389.855	16.81	0.6486	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		437.45870	460.592	16.78	0.3545	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,379.65870	1,374.692	16.78	0.6455	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,424.57240	1,459.075	14.20	0.7855	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		216.77240	223.175	14.20	0.2145	0.00	0	14,429
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,410.38530	1,446.311	14.54	0.7058	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		422.18530	433.911	14.54	0.2942	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,712.38030	3,697.710	19.74	0.8352	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,497.07250	1,500.589	16.64	0.6018	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,436.54140	3,459.338	14.14	0.9689	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		28.34140	26.938	14.14	0.0311	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		230.58030	240.110	19.74	0.1648	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		622.65190	650.288	16.65	0.3969	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,504.45190	1,507.888	16.65	0.6031	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		620.04380	647.605	16.66	0.3955	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,511.84380	1,515.205	16.66	0.6045	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		625.27250	652.989	16.64	0.3982	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	10/02/2020	Foreign Exchange Option	17.00	Put			817.55530	831.818	15.28	0.4121	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,171.05530	1,207.618	15.28	0.5879	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			856.30420	870.290	15.36	0.4231	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,139.80420	1,176.090	15.36	0.5769	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			637.09220	652.375	14.88	0.3560	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,340.59220	1,378.175	14.88	0.6440	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			769.01540	783.597	15.18	0.3978	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,212.51540	1,249.397	15.18	0.6022	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,752.57780	1,760.466	16.75	0.5922	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			765.55860	796.687	16.73	0.4101	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,737.85860	1,745.887	16.73	0.5899	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			762.91280	793.971	16.74	0.4090	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,745.21280	1,753.171	16.74	0.5910	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			760.27780	791.266	16.75	0.4078	0.00	0	0
Total € / R Option												0.00	0	264,928
Total € / R												10,658,863.20	646	466,708
AUS / R	On	18/03/2019	Foreign Exchange Future			10.18250		10.14560			0.0000	50,912.50	5	4,962
AUS / R	On	14/06/2019	Foreign Exchange Future			10.30150		10.26530			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.43670		10.39930			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.56660		10.53030			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.70790		10.67230			0.0000	0.00	0	0
Total AUS / R Future												50,912.50	5	21,616
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			21.53570	28.705	13.89	0.2170	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			245.93570	216.205	13.89	0.7830	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			24.23750	32.107	13.69	0.2392	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			228.63750	199.607	13.69	0.7608	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			22.84660	30.358	13.79	0.2279	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			237.24660	207.858	13.79	0.7721	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			816.05370	791.036	15.04	0.7890	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			80.03310	91.070	15.07	0.2081	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			824.73310	799.570	15.07	0.7919	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			78.73630	89.627	15.09	0.2053	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			833.43630	808.127	15.09	0.7947	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			81.35370	92.536	15.04	0.2110	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			253.47200	273.566	13.43	0.3994	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			604.17200	586.866	13.43	0.6006	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			250.59840	270.554	13.45	0.3959	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			611.29840	593.854	13.45	0.6041	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			247.75700	267.574	13.47	0.3924	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			618.45700	600.874	13.47	0.6076	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			329.56780	351.472	13.36	0.4180	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			699.26780	684.872	13.36	0.5820	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			326.58810	348.359	13.37	0.4151	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	13/12/2019	Foreign Exchange Option	10.91	Put			706.28810	691.759	13.37	0.5849	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			332.57500	354.612	13.34	0.4209	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			692.27500	678.012	13.34	0.5791	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			770.66370	754.975	13.52	0.6103	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			300.96370	321.575	13.52	0.3897	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			786.71790	773.503	13.36	0.5655	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			405.93900	428.217	13.38	0.4320	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			793.63900	780.317	13.38	0.5680	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			402.88390	425.056	13.39	0.4296	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			800.58390	787.156	13.39	0.5704	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			409.01790	431.403	13.36	0.4345	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												50,912.50	5	22,616
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.77110		10.73910			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.90510		10.87450			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.05280		11.02280			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.19270		11.16540			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.34530		11.31960			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			97.73530	116.136	13.26	0.5734	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			88.63530	75.036	13.26	0.4266	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			92.14890	110.063	13.19	0.5570	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			93.04890	78.963	13.19	0.4430	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			103.49020	122.369	13.34	0.5896	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			84.39020	71.269	13.34	0.4104	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			349.15700	374.980	14.25	0.5667	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			274.65700	269.880	14.25	0.4333	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			344.24060	369.972	14.27	0.5618	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			279.74060	274.872	14.27	0.4382	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			354.12800	380.041	14.24	0.5717	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			269.62800	264.940	14.24	0.4283	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			308.92480	328.644	14.74	0.4100	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			676.12480	665.844	14.74	0.5900	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			305.95430	325.567	14.76	0.4070	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			683.15430	672.767	14.76	0.5930	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			311.92710	331.751	14.73	0.4130	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			669.12710	658.951	14.73	0.5870	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			400.19010	420.912	14.57	0.4302	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			774.79010	768.211	14.57	0.5698	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			397.10350	417.736	14.58	0.4277	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			781.70350	775.036	14.58	0.5723	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			403.30110	424.112	14.55	0.4328	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			767.90110	761.412	14.55	0.5672	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	16/03/2020	Foreign Exchange Option	11.69	Call			494.19970	515.037	14.49	0.4480	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			864.59970	859.736	14.49	0.5520	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			491.01760	511.771	14.51	0.4458	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			871.41760	866.471	14.51	0.5542	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			497.39870	518.323	14.48	0.4502	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			857.79870	853.023	14.48	0.5498	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					0.00000				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			14.35750		14.32250			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.62730		14.59310			0.0000	0.00	0	250
CHF / R	On	16/09/2019	Foreign Exchange Future			14.92640		14.89200			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.21280		15.18100			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.52740		15.49540			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,393
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			85.14550	88.860	14.49	0.3769	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			232.64550	201.360	14.49	0.6231	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			82.38810	85.840	14.55	0.3667	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			239.88810	208.340	14.55	0.6333	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			87.98960	91.977	14.42	0.3874	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			225.48960	194.477	14.42	0.6126	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			409.43150	421.409	15.53	0.4814	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			546.33150	524.109	15.53	0.5186	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			405.74300	417.620	15.55	0.4781	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			552.64300	530.320	15.55	0.5219	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			413.14910	425.231	15.50	0.4847	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			540.04910	517.931	15.50	0.5153	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			412.02330	422.523	16.78	0.3635	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,210.02330	1,186.123	16.78	0.6365	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			409.60480	420.029	16.80	0.3617	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,217.60480	1,193.629	16.80	0.6383	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			414.45770	425.034	16.76	0.3653	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,202.45770	1,178.634	16.76	0.6347	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			595.00580	606.220	17.08	0.4045	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,364.00580	1,343.420	17.08	0.5955	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			592.33540	603.492	17.09	0.4030	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,371.33540	1,350.692	17.09	0.5970	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			589.67370	600.778	17.10	0.4016	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,378.67370	1,357.978	17.10	0.5984	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	16/03/2020	Foreign Exchange Option	16.63	Call			667.97420	678.383	17.68	0.3845	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,802.57420	1,780.983	17.68	0.6155	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			665.58430	675.957	17.70	0.3833	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,810.18430	1,788.557	17.70	0.6167	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			670.37450	680.826	17.67	0.3856	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,794.97450	1,773.426	17.67	0.6144	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,393
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14790		2.14510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16990		2.16770			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.19400		2.19200			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.21640		2.21520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			512.31200	533.372	15.24	0.8177	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			61.31200	54.372	15.24	0.1823	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			686.31320	709.152	15.94	0.8908	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			35.31320	30.152	15.94	0.1092	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			597.64590	619.636	15.59	0.8582	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			46.64590	40.636	15.59	0.1418	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			60.19860	61.258	13.86	0.0835	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,946.91640	1,970.163	13.85	0.9053	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			69.91640	71.163	13.85	0.0947	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,857.87940	1,881.331	13.84	0.8931	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			80.87940	82.331	13.84	0.1069	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,037.19860	2,060.258	13.86	0.9165	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,436.84530	1,463.972	13.63	0.7057	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			416.84530	423.972	13.63	0.2943	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,368.23610	1,395.776	13.59	0.6892	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			448.23610	455.776	13.59	0.3108	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,507.17190	1,533.876	13.66	0.7217	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			387.17190	393.876	13.66	0.2783	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			575.20700	588.819	13.70	0.3192	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,568.17660	1,594.050	13.76	0.6661	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			616.17660	630.049	13.76	0.3339	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,687.89110	1,713.225	13.64	0.6954	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			535.89110	549.225	13.64	0.3046	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,627.20700	1,652.819	13.70	0.6808	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.17740		2.17350			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21750		2.21380			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26190		2.25810			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30430		2.30100			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.35100		2.34770			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			899.34350	861.593	18.31	0.8874	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			49.80520	49.759	16.85	0.1581	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			714.80520	675.759	16.85	0.8419	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			41.23590	41.896	17.58	0.1330	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			806.23590	767.896	17.58	0.8670	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			34.34350	35.593	18.31	0.1126	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			352.34500	349.066	13.96	0.3215	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			929.43270	962.671	14.02	0.6547	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			391.43270	387.671	14.02	0.3453	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,053.82680	1,087.992	13.90	0.7020	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			315.82680	312.992	13.90	0.2980	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			990.34500	1,024.066	13.96	0.6785	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			476.29780	493.468	15.46	0.3182	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,895.29780	1,874.468	15.46	0.6818	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			521.86490	540.494	15.27	0.3430	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,740.86490	1,721.494	15.27	0.6570	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			498.53710	516.425	15.36	0.3304	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,817.53710	1,797.425	15.36	0.6696	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			483.99210	502.671	16.22	0.2695	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,873.99210	2,859.671	16.22	0.7305	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			467.96170	486.052	16.31	0.2617	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,957.96170	2,943.052	16.31	0.7383	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			500.67250	519.945	16.14	0.2775	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,790.67250	2,776.945	16.14	0.7225	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			626.57040	649.898	16.28	0.2906	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,249.57040	3,239.898	16.28	0.7094	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			608.21890	630.993	16.34	0.2835	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,331.21890	3,320.993	16.34	0.7165	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			645.51550	669.412	16.23	0.2978	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,168.51550	3,159.412	16.23	0.7022	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			1.84270		1.83830			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86600		1.86200			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.89140		1.88770			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91450		1.91140			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			531.00080	567.438	17.05	0.8514	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			48.00080	40.438	17.05	0.1486	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			449.19480	483.517	16.82	0.8041	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			66.19480	56.517	16.82	0.1959	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			617.24160	655.437	17.28	0.8897	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			34.24160	28.437	17.28	0.1103	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,219.72450	1,259.719	15.56	0.7781	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			199.72450	199.719	15.56	0.2219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,148.97680	1,188.753	15.66	0.7553	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			228.97680	228.753	15.66	0.2447	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,293.08250	1,333.251	15.45	0.8001	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			173.08250	173.251	15.45	0.1999	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,211.64120	1,250.236	15.76	0.6531	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			534.64120	536.236	15.76	0.3469	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,157.62940	1,195.780	15.87	0.6347	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			580.62940	581.780	15.87	0.3653	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,267.74760	1,306.749	15.65	0.6716	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			490.74760	492.749	15.65	0.3284	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,421.76770	1,460.233	15.96	0.6383	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			707.76770	715.233	15.96	0.3617	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,370.63610	1,408.761	16.06	0.6232	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			756.63610	763.761	16.06	0.3768	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,474.62110	1,513.394	15.86	0.6534	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			660.62110	668.394	15.86	0.3466	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			0.14500		0.14440			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14440		0.14360			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14320		0.14260			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14220		0.14330			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14100		0.14310			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			1.64420		1.65320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66690		1.67630			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69190		1.70160			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71520		1.72550			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$/ R	On	18/03/2019	Foreign Exchange Future			9.82870		9.76970			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
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.94740		9.88880			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.07900		10.01920			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.20280		10.14410			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.33740		10.27820			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			258.58430	312.359	15.44	0.8888	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			18.88430	13.659	15.44	0.1112	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			249.79960	303.304	15.36	0.8821	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			20.09960	14.604	15.36	0.1179	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			267.44030	321.471	15.52	0.8953	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			17.74030	12.771	15.52	0.1047	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			264.01700	298.843	13.88	0.5296	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			295.21700	271.443	13.88	0.4704	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			259.95710	294.141	13.89	0.5240	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			301.15710	276.741	13.89	0.4760	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			268.13350	303.600	13.87	0.5352	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			289.33350	266.200	13.87	0.4648	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			471.17380	512.053	13.42	0.6121	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			301.97380	283.053	13.42	0.3879	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			465.95600	506.670	13.43	0.6080	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			306.75600	287.670	13.43	0.3920	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			476.43190	517.479	13.41	0.6161	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			297.23190	278.479	13.41	0.3839	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			399.99520	432.905	14.02	0.4780	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			605.89520	580.105	14.02	0.5220	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			396.49460	429.207	14.04	0.4749	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			612.39460	586.407	14.04	0.5251	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			403.52930	436.634	14.00	0.4810	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			599.42930	573.834	14.00	0.5190	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			474.85660	508.264	14.14	0.4798	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			716.65660	690.864	14.14	0.5202	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			471.40590	504.637	14.16	0.4772	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			723.20590	697.237	14.16	0.5228	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			478.33250	511.920	14.13	0.4823	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			710.13250	684.520	14.13	0.5177	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			1.34230		1.34340			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34860		1.34990			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35430		1.35560			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35830		1.35990			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 PULA / R Future									0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			34.00000	23.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			66.00000	77.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			134.00000	123.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			299.00000	286.000		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			199.00000	186.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			399.00000	386.000		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			256.00000	243.000		1.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.34	Call			156.00000	143.000		1.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.32	Call			356.00000	343.000		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			199.00000	183.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.35	Call			99.00000	83.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Call			299.00000	283.000		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			1.30660		1.31040			0.0000	0.00	0	5
QUANTO £On 14/06/2019 Foreign Exchange Future			1.31230		1.31610			0.0000	0.00	0	0
QUANTO £On 16/09/2019 Foreign Exchange Future			1.31820		1.32200			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.32350		1.32740			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.32920		1.33310			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			1.12340		1.12420			0.0000	0.00	0	5
QUANTO €On 14/06/2019 Foreign Exchange Future			1.13180		1.13250			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.14070		1.14150			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.14920		1.14990			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.15850		1.15930			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 QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.64160		10.61630			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.77010		10.74620			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.91480		10.89000			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.05300		11.02990			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			295.81260	319.102	15.44	0.8724	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			19.51260	17.502	15.44	0.1276	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			286.99090	310.215	15.37	0.8654	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			20.69090	18.615	15.37	0.1346	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			304.69860	328.051	15.51	0.8791	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			18.39860	16.451	15.51	0.1209	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			50.38860	50.146	13.07	0.1326	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			803.31130	827.018	13.04	0.8742	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			47.11130	46.918	13.04	0.1258	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			794.93030	818.613	13.06	0.8708	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			48.73030	48.513	13.06	0.1292	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			786.58860	810.246	13.07	0.8674	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			618.83120	642.664	13.41	0.6654	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			248.83120	247.864	13.41	0.3346	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			613.02410	636.806	13.43	0.6617	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			253.02410	252.006	13.43	0.3383	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			607.25820	630.989	13.44	0.6580	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			257.25820	256.189	13.44	0.3420	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			705.90290	730.529	13.62	0.6388	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			346.00290	347.529	13.62	0.3612	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			700.53460	725.110	13.64	0.6358	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			350.63460	352.110	13.64	0.3642	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			711.30510	735.982	13.61	0.6418	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			341.40510	342.982	13.61	0.3582	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			2.64280		2.62770			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.54480		2.53060			0.0000	0.00	0	1,400
TRY / R	On	16/09/2019	Foreign Exchange Future			2.45720		2.44500			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.38850		2.37960			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	26,400
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			3.79920	5.918	18.32	0.1456	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
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			106.09920	93.118	18.32	0.8544	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			3.15720	5.014	18.72	0.1250	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			115.45720	102.214	18.72	0.8750	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			4.57780	6.998	17.92	0.1695	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			96.87780	84.198	17.92	0.8305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.34900	1.791	27.96	0.0144	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,000.74900	986.991	27.96	0.9856	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.27310	1.694	27.96	0.0137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,010.67310	996.894	27.96	0.9863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.42930	1.892	27.96	0.0151	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			990.82930	977.092	27.96	0.9849	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			174.35500	183.680	17.66	0.6600	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			79.35500	76.481	17.66	0.3400	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			167.97560	177.236	17.60	0.6480	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			82.97560	80.036	17.60	0.3520	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			180.85300	190.513	17.76	0.6714	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			75.85300	73.314	17.76	0.3286	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			205.75370	214.019	18.87	0.6420	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			106.15370	105.519	18.87	0.3580	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			199.73180	207.917	18.82	0.6323	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			110.13180	109.417	18.82	0.3677	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			193.80930	201.913	18.78	0.6224	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			114.20930	113.413	18.78	0.3776	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	26,400
Total Futures												2 303 530 496.00	158,550	1,616,396
Total Options												129 805 922.35	609,659	6,272,771
Grand Total:												2,433,336,418.35	768,209	7,889,167