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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/03/2019 Foreign Exchange Future			14.28580		14.36520			0.0000	2,018,640,683.20	141,304	652,006
\$ / R On 19/03/2019 Foreign Exchange Future			14.28740		14.36680			0.0000	0.00	0	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.28900		14.36850			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.29240		14.37180			0.0000	0.00	0	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.29730		14.37680			0.0000	601,916,330.00	42,100	20,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.30070		14.38010			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.30230		14.38180			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.30400		14.38350			0.0000	486,336.00	34	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.30900		14.38850			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.31060		14.39010			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.31400		14.39340			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.31560		14.39500			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.33220		14.41160			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.35070		14.43010			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.35570		14.43520			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.35730		14.43690			0.0000	516,862.80	36	2,012
\$ / R On 09/05/2019 Foreign Exchange Future			14.37240		14.45200			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.37910		14.45890			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.39100		14.47090			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.40620		14.48650			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.40960		14.48990			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.41460		14.49510			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.41630		14.49690			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.42650		14.50720			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.43330		14.51420			0.0000	418,912,099.20	29,024	387,307
\$ / R	On	20/06/2019	Foreign Exchange Future			14.44390		14.52480			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.45790		14.53880			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.46320		14.54410			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.46670		14.54760			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.51530		14.59690			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.51700		14.59860			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.53780		14.61970			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.56770		14.64930			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.57300		14.65450			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.57650		14.65790			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.57820		14.65970			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.59760		14.67910			0.0000	17,517,120.00	1,200	23,860
\$ / R	On	30/09/2019	Foreign Exchange Future			14.62230		14.70440			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.62580		14.70810			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.67720		14.75990			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.72920		14.81150			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.73470		14.81690			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.73830		14.82050			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.75450		14.83650			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.78650		14.86860			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.79010		14.87220			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.84260		14.92420			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.89170		14.97480			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.89670		14.98030			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.92090		15.00620			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.95420		15.03850			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.00710		15.08980			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.07360		15.15450			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.09320		15.17350			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.18340		15.26200			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.27760		15.35460			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,057,989,431.20</b>	<b>213,698</b>	<b>1,275,140</b>
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.02100	0.000	19.97	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,035.20000	3,955.800	16.32	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	16.32	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			341.80830	267.918	15.59	0.8003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			26.60830	32.118	15.59	0.1997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,565.21710	2,485.800	18.41	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.01710	0.000	18.41	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,605.23860	1,525.813	24.15	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.03860	0.013	24.15	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			0.95770	1.237	20.25	0.0098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			916.15770	837.037	20.25	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,865.21350	2,785.800	16.62	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.01350	0.000	16.62	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			603.79850	678.814	19.46	0.9668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			8.99850	4.614	19.46	0.0332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,625.21630	2,545.800	18.06	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.01630	0.000	18.06	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			187.00140	234.841	15.22	0.7525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			72.20140	40.641	15.22	0.2475	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			85.93180	106.876	13.63	0.5192	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			151.13180	92.676	13.63	0.4808	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			838.24580	916.136	21.85	0.9861	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			3.44580	1.936	21.85	0.0139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			620.59400	542.273	17.94	0.9528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			5.39400	6.473	17.94	0.0472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			515.05210	437.563	17.08	0.9181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			9.85210	11.763	17.08	0.0819	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			906.21600	827.109	20.18	0.9897	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			1.01600	1.308	20.18	0.0103	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,086.33280	1,165.115	24.39	0.9936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			1.53280	0.915	24.39	0.0064	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			808.62740	886.338	21.54	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			3.82740	2.138	21.54	0.0154	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,175.97740	1,254.921	25.30	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			1.17740	0.721	25.30	0.0050	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,895.22960	1,815.800	22.42	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.02960	0.000	22.42	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,714.82160	2,794.219	37.55	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.02160	0.019	37.55	0.0001	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,855.23060	1,775.800	22.66	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.03060	0.000	22.66	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			477.41180	400.386	16.77	0.9005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			12.21180	14.586	16.77	0.0995	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,465.24460	1,385.860	24.32	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.04460	0.060	24.32	0.0005	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,365.26390	1,285.903	23.58	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.06390	0.103	23.58	0.0009	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			164.00660	103.619	13.78	0.5127	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			78.80660	97.819	13.78	0.4873	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			58.60860	32.148	15.66	0.2021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			223.40860	276.348	15.66	0.7979	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			85.02860	48.983	14.86	0.2899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			159.82860	203.183	14.86	0.7101	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,724.82120	2,804.218	37.63	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.02120	0.018	37.63	0.0001	0.00	0	99,824

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		16.62240	8.459	18.23	0.0595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		471.42240	542.659	18.23	0.9405	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		385.82940	310.581	15.98	0.8405	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		20.62940	24.781	15.98	0.1595	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,134.83860	3,214.261	45.62	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.03860	0.061	45.62	0.0003	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		121.21470	74.095	14.07	0.4053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		106.01470	138.295	14.07	0.5947	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,096.28750	1,175.090	24.49	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		1.48750	0.890	24.49	0.0062	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,234.86160	2,314.246	33.86	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		0.06160	0.046	33.86	0.0003	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		51.61700	27.928	15.93	0.1786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		246.41700	302.128	15.93	0.8214	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,525.24410	1,604.473	28.39	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		0.44410	0.273	28.39	0.0018	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,445.24550	1,365.867	24.17	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		0.04550	0.067	24.17	0.0006	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		66.45550	37.006	15.40	0.2284	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		201.25550	251.206	15.40	0.7716	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,295.64660	1,374.737	26.52	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		0.84660	0.537	26.52	0.0036	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,245.33220	1,165.997	22.69	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		0.13220	0.197	22.69	0.0016	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,445.37420	1,524.547	27.77	0.9977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		0.57420	0.347	27.77	0.0023	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,765.01430	1,844.340	30.24	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.21430	0.140	30.24	0.0009	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,115.48980	1,036.205	21.73	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		0.28980	0.405	21.73	0.0033	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,014.90730	2,094.275	32.16	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.10730	0.075	32.16	0.0005	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,635.11550	1,714.399	29.24	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.31550	0.199	29.24	0.0013	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		15.90650	8.092	18.31	0.0570	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		480.70650	552.292	18.31	0.9430	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		688.84850	610.216	18.49	0.9671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		3.64850	4.416	18.49	0.0329	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,005.76060	926.547	20.92	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		0.56060	0.747	20.92	0.0060	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		15.22190	7.742	18.40	0.0547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		490.02190	561.942	18.40	0.9453	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		581.92750	503.849	17.63	0.9422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		6.72750	8.049	17.63	0.0578	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		669.28190	590.726	18.34	0.9635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		4.08190	4.926	18.34	0.0365	0.00	0	2,500

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	17.10	Put			2,734.82080	2,814.218	37.71	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.02080	0.018	37.71	0.0001	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,864.81630	2,944.223	39.81	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.01630	0.023	39.81	0.0001	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			23.63460	12.124	17.52	0.0834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			398.43460	466.324	17.52	0.9166	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,634.94190	3,714.417	56.38	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.14190	0.217	56.38	0.0008	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,035.10090	4,114.652	64.99	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.30090	0.452	64.99	0.0014	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,654.82440	2,734.221	37.09	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.02440	0.021	37.09	0.0001	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			3.56790	2.001	21.75	0.0144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			828.36790	906.201	21.75	0.9856	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,604.82700	2,684.223	36.71	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.02700	0.023	36.71	0.0001	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			350.49910	276.306	15.67	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			25.29910	30.506	15.67	0.1910	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			4.41430	2.448	21.14	0.0176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			769.21430	846.649	21.14	0.9824	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			649.76480	571.295	18.18	0.9595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			4.56480	5.495	18.18	0.0405	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			4.57680	2.534	21.04	0.0183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			759.37680	836.734	21.04	0.9817	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			6.36460	3.367	20.22	0.0244	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			681.16460	757.567	20.22	0.9756	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,934.81910	3,014.231	41.32	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.01910	0.031	41.32	0.0002	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,594.82760	2,674.223	36.63	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.02760	0.023	36.63	0.0001	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,315.28650	1,235.935	23.21	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.08650	0.135	23.21	0.0011	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,934.93290	2,014.291	31.55	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.13290	0.091	31.55	0.0006	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,214.86470	2,294.248	33.70	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.06470	0.048	33.70	0.0003	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,215.35850	1,136.033	22.47	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.15850	0.233	22.47	0.0019	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			767.50850	688.651	19.12	0.9782	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			2.30850	2.851	19.12	0.0218	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			816.92520	737.969	19.51	0.9832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			1.72520	2.169	19.51	0.0168	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			35.03610	18.343	16.72	0.1223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			319.83610	382.543	16.72	0.8777	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			4.92420	2.717	20.83	0.0196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			739.72420	816.917	20.83	0.9804	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,136.12150	1,215.000	24.90	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		1.32150	0.800	24.90	0.0055	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		866.48660	787.438	19.88	0.9872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		1.28660	1.638	19.88	0.0128	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,465.33820	1,544.527	27.93	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		0.53820	0.327	27.93	0.0022	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,156.04700	1,234.959	25.10	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		1.24700	0.759	25.10	0.0052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		220.19090	153.417	14.41	0.6313	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		54.99090	67.617	14.41	0.3687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		965.91170	886.735	20.62	0.9925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		0.71170	0.935	20.62	0.0075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,035.66850	956.432	21.14	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		0.46850	0.632	21.14	0.0051	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		17.37030	8.844	18.14	0.0620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		462.17030	533.044	18.14	0.9380	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		642.36360	718.104	19.82	0.9718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		7.56360	3.904	19.82	0.0282	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		632.69850	708.269	19.73	0.9706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		7.89850	4.069	19.73	0.0294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		81.64750	46.754	14.95	0.2788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		166.44750	210.955	14.95	0.7212	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,036.58590	1,115.252	23.88	0.9926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		1.78590	1.052	23.88	0.0074	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		92.15690	53.750	14.69	0.3131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		146.95690	187.950	14.69	0.6869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,615.13540	1,694.411	29.08	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		0.33540	0.211	29.08	0.0014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		747.79190	668.980	18.97	0.9759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		2.59190	3.180	18.97	0.0241	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		858.01580	936.014	22.05	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		3.21580	1.814	22.05	0.0130	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		524.53360	446.944	17.16	0.9221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		9.33360	11.144	17.16	0.0779	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.02140	0.034	41.97	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		2,964.82140	3,044.234	41.97	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		452.95190	523.448	18.05	0.9353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		18.15190	9.248	18.05	0.0647	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,565.24020	1,485.824	24.39	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		0.04020	0.024	24.39	0.0002	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		887.70330	965.849	22.36	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		2.90330	1.649	22.36	0.0118	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		173.18450	218.824	15.04	0.7320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		78.38450	44.624	15.04	0.2680	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		0.99540	0.620	25.91	0.0042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,235.79540	1,314.820	25.91	0.9958	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	Put		1,814.98560	1,894.323	30.62	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		0.18560	0.123	30.62	0.0008	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,284.84340	5,364.248	68.22	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.04340	0.048	68.22	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		69.02980	85.400	14.02	0.4409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		184.22980	121.200	14.02	0.5591	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		15.90970	19.043	16.37	0.1264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		431.10970	354.843	16.37	0.8736	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		0.00000	4,714.413	68.22	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		0.00000	0.213	68.22	0.0006	212.50	1,000	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		553.12910	475.273	17.40	0.9329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		7.92910	9.473	17.40	0.0671	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		2.30220	1.329	23.07	0.0094	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		957.10220	1,035.529	23.07	0.9906	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		2.22880	1.289	23.17	0.0091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		967.02880	1,045.489	23.17	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		2.37850	1.369	22.97	0.0097	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		947.17850	1,025.569	22.97	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,305.22100	2,225.800	19.97	1.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put		46.42750	55.738	15.05	0.2939	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call		283.22750	213.138	15.05	0.7061	0.00	0	50,000
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put		95.68990	115.688	13.84	0.5145	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call		162.48990	103.088	13.84	0.4855	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put		38.66200	46.411	15.33	0.2528	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call		315.46200	243.811	15.33	0.7472	0.00	0	0
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put		70.94860	85.185	14.82	0.3837	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call		239.44860	174.185	14.82	0.6163	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call		91.54960	57.731	15.45	0.2637	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put		249.74960	295.331	15.45	0.7363	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		14.75070	18.707	16.65	0.0993	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		586.55070	511.107	16.65	0.9007	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		83.29940	99.718	15.00	0.3922	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		255.09940	192.118	15.00	0.6078	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put		166.78830	197.032	14.64	0.5674	413,766.57	2,100	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call		173.58830	124.332	14.64	0.4326	261,096.57	2,100	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		0.11670	0.102	24.05	0.0005	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,170.21670	2,090.802	24.05	0.9995	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		430.44080	362.714	15.05	0.7617	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		50.34080	62.014	15.05	0.2383	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		138.58110	99.084	15.59	0.3365	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		258.48110	298.384	15.59	0.6635	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		529.49700	458.687	15.15	0.8383	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		29.39700	37.987	15.15	0.1617	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		25.86520	34.288	15.09	0.1455	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		567.66520	496.588	15.09	0.8545	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		105.19820	123.956	15.01	0.3863	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		306.99820	246.257	15.01	0.6137	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		53.46600	66.108	15.05	0.2439	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		435.26600	368.408	15.05	0.7561	0.00	0	6,500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,411.81750	1,489.271	20.79	0.9854	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		5.31750	3.271	20.79	0.0146	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		210.30250	244.032	15.56	0.5724	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		193.80250	148.032	15.56	0.4276	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,061.42120	1,134.903	19.50	0.9624	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		14.92120	8.903	19.50	0.0376	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		300.93910	242.003	15.11	0.5949	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		117.43910	138.003	15.11	0.4051	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		271.11600	214.186	15.13	0.5526	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		137.61600	160.186	15.13	0.4474	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		939.38610	860.853	15.88	0.9651	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		5.88610	6.853	15.88	0.0349	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		31.57920	41.472	14.98	0.1663	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		545.07920	475.472	14.98	0.8337	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		2.40100	1.792	18.90	0.0090	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,385.90100	1,305.792	18.90	0.9910	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		391.12450	440.143	16.67	0.7531	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		104.62450	74.143	16.67	0.2469	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		194.92950	224.985	15.23	0.5249	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		233.42950	183.985	15.23	0.4751	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		3.19190	3.817	18.26	0.0167	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,343.29190	1,264.417	18.26	0.9833	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		73.64750	86.184	14.55	0.2658	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		467.04750	400.183	14.55	0.7342	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		217.43430	247.567	15.68	0.5158	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		262.43430	213.167	15.68	0.4842	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		30.09460	35.661	14.16	0.1339	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		665.09460	591.261	14.16	0.8661	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		150.32840	171.312	15.47	0.3615	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		451.92840	393.512	15.47	0.6385	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		769.42710	821.188	18.54	0.7543	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		159.52710	131.888	18.54	0.2457	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		198.76680	220.559	15.98	0.3719	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		523.96680	466.259	15.98	0.6281	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,259.36140	1,321.709	19.98	0.8657	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		86.26140	69.009	19.98	0.1343	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,578.84100	1,645.208	20.70	0.9127	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		55.74100	42.508	20.70	0.0873	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		624.76560	670.426	17.88	0.6815	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		221.66560	187.726	17.88	0.3185	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		450.43810	396.599	16.28	0.5618	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		263.53810	289.299	16.28	0.4382	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,445.97690	1,369.868	15.50	0.9623	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			9.07690	12.568	15.50	0.0377	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			44.59860	52.618	15.33	0.1276	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			991.49860	919.918	15.33	0.8724	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			477.61040	422.379	16.19	0.5853	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			240.71040	265.079	16.19	0.4147	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			7.84750	9.624	15.52	0.0298	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,524.74750	1,446.924	15.52	0.9702	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			266.89660	291.700	16.36	0.4138	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			518.89660	464.100	16.36	0.5862	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			138.90850	156.084	15.82	0.2718	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			730.90850	668.484	15.82	0.7282	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			100.91780	115.034	15.60	0.2182	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			832.91780	767.434	15.60	0.7818	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			206.44070	229.623	16.06	0.3469	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			625.34070	568.723	16.06	0.6531	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			309.19880	337.863	16.29	0.4308	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			530.09880	478.863	16.29	0.5692	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			972.80620	1,025.303	18.60	0.7506	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			193.70620	166.303	18.60	0.2494	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,179.28670	1,236.416	19.19	0.8018	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			150.18670	127.416	19.19	0.1982	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			315.48890	343.587	16.13	0.4198	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			571.98890	519.787	16.13	0.5802	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			568.74620	517.060	16.17	0.5734	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			328.84620	357.460	16.17	0.4266	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,435.19720	1,495.751	19.57	0.8297	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			135.09720	115.351	19.57	0.1703	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			595.43180	542.652	16.09	0.5918	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			305.53180	333.052	16.09	0.4082	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,514.07070	1,436.694	14.61	0.9382	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			24.17070	27.094	14.61	0.0618	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			799.43600	846.854	17.81	0.6729	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			279.33600	246.453	17.81	0.3271	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,756.45200	1,820.920	20.24	0.8761	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			96.35200	80.520	20.24	0.1239	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			33.70790	40.048	14.75	0.0853	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,383.60790	1,309.648	14.75	0.9147	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			7.50800	8.147	17.55	0.0181	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,362.60800	2,282.747	17.55	0.9819	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			470.35640	506.715	16.56	0.5167	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			457.25640	413.015	16.56	0.4833	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			705.87600	651.267	15.75	0.6436	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			258.67600	284.767	15.75	0.3564	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			653.94500	601.209	15.88	0.6121	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			296.74500	324.709	15.88	0.3879	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			599.78230	549.117	16.04	0.5771	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	14.25	Put			342.58230	372.617	16.04	0.4229	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			175.23720	196.530	15.39	0.2774	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			852.43720	793.030	15.39	0.7226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			147.41900	127.000	19.49	0.1732	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			866.15620	806.753	15.42	0.7206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			181.95620	203.453	15.42	0.2794	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,236.81370	1,292.308	18.72	0.7695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			162.85010	141.038	19.25	0.1901	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,329.72030	1,258.217	14.82	0.8820	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			55.52030	64.917	14.82	0.1180	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			681.91580	724.465	17.16	0.6026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			376.11580	337.765	17.16	0.3974	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,565.38220	1,488.696	14.68	0.9281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			462.17810	418.742	16.64	0.4691	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			42.42520	50.280	14.73	0.0962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,426.62520	1,353.580	14.73	0.9038	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,786.61260	1,708.765	15.41	0.9479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			22.41260	25.466	15.41	0.0521	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,448.65010	1,507.738	19.25	0.8099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,824.85190	3,744.107	20.68	0.9982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.65190	0.807	20.68	0.0018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,245.72210	2,166.423	16.89	0.9730	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			11.52210	13.123	16.89	0.0270	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			527.97810	565.442	16.64	0.5309	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			266.10090	292.226	15.77	0.3566	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			554.34300	505.710	16.24	0.5377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			410.14300	442.410	16.24	0.4623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			549.56050	501.121	16.26	0.5343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			415.36050	447.821	16.26	0.4657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			447.37930	481.001	16.35	0.4857	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			559.16020	510.336	16.23	0.5410	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			404.96020	437.036	16.23	0.4590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,622.79950	1,545.773	14.87	0.9339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			28.59950	32.473	14.87	0.0661	7,176.42	221	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			720.30090	665.526	15.77	0.6434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			39.30380	46.766	14.70	0.0907	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,034.75690	1,086.106	18.18	0.7210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			248.95690	219.407	18.18	0.2790	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,235.65790	1,165.846	14.92	0.8573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			71.45790	82.546	14.92	0.1427	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			521.57930	474.301	16.35	0.5143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			374.60690	405.507	16.13	0.4387	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,278.04120	1,207.442	14.88	0.8689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			63.84120	74.142	14.88	0.1311	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,278.46650	1,334.723	18.82	0.7782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			192.66650	168.023	18.82	0.2218	0.00	0	143,800

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		1,453.50380	1,380.066	14.70	0.9093	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		564.01510	514.994	16.21	0.5444	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		807.90940	853.977	17.54	0.6510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		322.10940	287.277	17.54	0.3490	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		98.33130	111.950	15.05	0.1805	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		1,112.53130	1,045.250	15.05	0.8195	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		588.80690	538.807	16.13	0.5613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		819.70260	761.708	15.53	0.6975	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,883.63410	1,805.391	15.72	0.9547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		19.43410	22.091	15.72	0.0453	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		119.86000	135.299	15.14	0.2082	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		1,034.06000	968.599	15.14	0.7918	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		399.81510	431.694	16.21	0.4556	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		127.23870	108.747	19.79	0.1511	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,321.04630	1,249.691	14.83	0.8798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		56.84630	66.391	14.83	0.1202	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		614.48400	563.499	16.06	0.5783	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		350.28400	380.199	16.06	0.4217	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		205.50260	228.408	15.53	0.3025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		186.25690	162.207	18.91	0.2151	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		641.05730	589.079	15.98	0.5954	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		326.85730	355.779	15.98	0.4046	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,526.91860	1,587.173	19.44	0.8226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		151.11860	130.473	19.44	0.1774	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,703.03870	1,765.447	19.79	0.8489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		242.26810	267.187	15.68	0.3362	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,195.55100	1,250.263	18.61	0.7605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		209.75100	183.563	18.61	0.2395	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		714.40310	659.829	15.79	0.6399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		270.20310	296.529	15.79	0.3601	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,312.05690	1,368.907	18.91	0.7849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		295.56850	262.574	17.76	0.3242	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		435.28830	393.381	16.79	0.4474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		571.08830	610.081	16.79	0.5526	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,050.51040	1,102.212	18.23	0.7252	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		244.71040	215.512	18.23	0.2748	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		756.46810	700.487	15.68	0.6638	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		32.09560	36.430	14.62	0.0739	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		442.81530	400.474	16.75	0.4535	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		558.61530	597.174	16.75	0.5465	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,469.75530	3,542.669	21.77	0.9728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		23.95530	15.969	21.77	0.0272	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		881.36850	929.274	17.76	0.6758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		768.82020	712.435	15.65	0.6706	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		436.56950	469.808	16.32	0.4791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		530.76950	483.108	16.32	0.5209	0.00	0	30

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	16.00	Put			1,623.45060	1,684.739	19.63	0.8376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			137.65060	118.039	19.63	0.1624	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,546.29560	1,469.730	14.62	0.9261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			201.01370	175.608	18.72	0.2305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			832.79220	774.394	15.50	0.7041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			198.59220	221.094	15.50	0.2959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,295.23350	1,351.787	18.86	0.7816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			189.43350	165.087	18.86	0.2184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			234.62020	259.135	15.65	0.3294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			31.18220	35.396	14.68	0.0719	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,553.21900	1,613.700	19.49	0.8268	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,750.36620	2,821.702	21.56	0.9334	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			55.16620	45.602	21.56	0.0666	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			623.10080	663.160	16.86	0.5676	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			427.90080	387.060	16.86	0.4324	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,591.43570	1,650.357	19.30	0.8130	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			170.23570	148.257	19.30	0.1870	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			686.39640	633.768	15.90	0.5992	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			347.59640	375.868	15.90	0.4008	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,908.86100	1,971.725	19.89	0.8567	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			278.33390	247.793	18.05	0.2920	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			42.16350	45.171	14.56	0.0836	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,580.96350	1,503.071	14.56	0.9164	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			947.32150	995.010	17.73	0.6738	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			316.12150	282.910	17.73	0.3262	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			127.66100	109.625	19.89	0.1433	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			659.91910	608.226	15.97	0.5832	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			371.11910	400.326	15.97	0.4168	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			788.82800	732.799	15.62	0.6570	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			270.02800	294.899	15.62	0.3430	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,069.53390	1,119.893	18.05	0.7080	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			61.43470	71.029	14.68	0.1192	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,415.53470	1,344.229	14.68	0.8808	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,016.20710	2,079.640	19.98	0.8631	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			123.80710	106.340	19.98	0.1369	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,204.94920	1,137.795	14.92	0.8210	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			107.34920	121.095	14.92	0.1790	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,752.17230	1,809.031	19.10	0.7980	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			209.07230	184.331	19.10	0.2020	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			786.17010	732.719	15.77	0.6076	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			389.27010	417.419	15.77	0.3924	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,066.24860	2,127.105	19.62	0.8389	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			412.90590	441.862	15.84	0.4065	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			163.14860	142.405	19.62	0.1611	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			63.16880	68.195	14.63	0.1042	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,660.06880	1,583.495	14.63	0.8958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,100.70280	1,148.026	17.70	0.6727	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			357.60280	323.326	17.70	0.3273	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			759.80590	707.162	15.84	0.5935	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			92.97670	105.076	14.70	0.1469	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,451.57670	1,382.076	14.70	0.8531	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,933.39840	1,991.340	19.23	0.8101	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			203.09840	179.140	19.23	0.1899	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			544.79580	577.416	16.12	0.4640	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			684.49580	635.216	16.12	0.5360	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,916.67990	1,972.290	19.02	0.7916	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			235.97990	209.990	19.02	0.2084	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			870.80200	816.950	15.68	0.6148	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			421.50200	449.250	15.68	0.3852	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,238.68480	2,298.100	19.51	0.8305	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			187.98480	165.800	19.51	0.1695	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			81.88820	88.563	14.67	0.1182	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,731.18820	1,656.263	14.67	0.8818	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,254.79950	1,302.031	17.77	0.6772	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			384.09950	349.731	17.77	0.3228	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			844.47170	791.337	15.76	0.6019	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			445.17170	473.637	15.76	0.3981	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			125.65110	139.425	14.69	0.1687	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,490.15110	1,422.425	14.69	0.8313	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			674.51160	708.969	16.33	0.4999	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			662.41160	615.469	16.33	0.5001	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,407.54900	4,477.916	23.15	0.9409	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			67.24900	56.116	23.15	0.0591	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,536.45630	1,586.225	18.20	0.7172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			345.55630	313.825	18.20	0.2828	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,709.77140	2,771.703	19.98	0.8609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			158.87140	139.303	19.98	0.1391	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,934.07720	3,852.962	18.24	0.9919	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.97720	5.362	18.24	0.0081	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,222.30240	2,145.911	14.98	0.9328	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			43.20240	48.311	14.98	0.0672	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			673.79240	626.967	16.36	0.4951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			714.69240	749.367	16.36	0.5049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,285.04360	1,330.857	17.67	0.6682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			414.14360	378.457	17.67	0.3318	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,045.62210	989.180	15.32	0.6754	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			336.52210	361.580	15.32	0.3246	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,363.69120	3,430.853	21.11	0.9000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			112.79120	98.454	21.11	0.1000	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			910.52090	857.075	15.65	0.6163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			441.42090	469.475	15.65	0.3837	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,287.48910	3,354.327	20.96	0.8965	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	17.85	Call			116.58910	101.926	20.96	0.1035	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			848.82510	796.820	15.81	0.5870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			499.72510	529.220	15.81	0.4130	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,882.30990	3,951.370	22.09	0.9199	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			91.40990	78.970	22.09	0.0801	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			411.78200	376.224	17.69	0.3301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,292.68200	1,338.624	17.69	0.6699	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			976.09020	921.169	15.48	0.6458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			386.99020	413.569	15.48	0.3542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			456.73960	418.712	17.39	0.3609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,157.63960	1,201.112	17.39	0.6391	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,088.39340	3,154.319	20.58	0.8865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			127.49340	111.919	20.58	0.1135	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,082.76560	1,024.670	15.23	0.6900	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			313.66560	337.070	15.23	0.3100	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,704.05030	4,773.920	23.06	0.9464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			63.15030	51.520	23.06	0.0536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,037.16670	4,106.704	22.39	0.9248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			86.26670	74.304	22.39	0.0752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,027.86640	971.807	15.36	0.6680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			348.76640	374.207	15.36	0.3320	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			948.29430	893.991	15.55	0.6335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			409.19430	436.391	15.55	0.3665	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,075.95260	4,145.603	22.46	0.9259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			85.05260	73.204	22.46	0.0741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			212.81510	230.927	14.95	0.2378	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,291.91510	1,228.527	14.95	0.7622	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,708.69330	3,777.172	21.77	0.9140	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			97.79330	84.772	21.77	0.0860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,556.94470	1,489.178	14.67	0.8347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			127.84470	141.578	14.67	0.1653	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			702.41520	654.404	16.26	0.5110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			673.31520	706.804	16.26	0.4890	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,221.73450	1,159.634	15.03	0.7396	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			242.63450	262.034	15.03	0.2604	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,639.62540	1,568.918	14.59	0.8531	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			110.52540	121.318	14.59	0.1469	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,689.44590	3,757.857	21.73	0.9133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			98.54590	85.456	21.73	0.0867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			227.40610	246.162	14.99	0.2490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,256.50610	1,193.762	14.99	0.7510	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			588.75660	620.218	16.04	0.4539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			767.85660	717.818	16.04	0.5461	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			911.91340	950.841	16.84	0.5718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			561.01340	518.441	16.84	0.4282	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,254.64570	1,299.931	17.60	0.6616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			423.74570	387.531	17.60	0.3384	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,174.13260	1,112.946	15.09	0.7235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			265.03260	285.346	15.09	0.2765	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			833.99720	782.343	15.85	0.5797	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			514.89720	544.743	15.85	0.4203	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			397.91980	363.138	17.79	0.3204	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,338.81980	1,385.538	17.79	0.6796	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			959.33040	904.781	15.52	0.6384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			400.23040	427.181	15.52	0.3616	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			0.00000	811.530	15.77	0.5943	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			0.00000	513.930	15.77	0.4057	5,027,780.12	9,783	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			891.93920	930.467	16.80	0.5656	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			571.03920	528.067	16.80	0.4344	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			623.96070	578.958	16.57	0.4662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			794.86070	831.358	16.57	0.5338	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			0.00000	2,725.801	19.92	0.8572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			0.00000	143.401	19.92	0.1428	2,805,776.14	19,566	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,000.53320	1,041.150	17.04	0.5979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			519.63320	478.750	17.04	0.4021	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			0.00000	1,810.729	14.76	0.8930	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			0.00000	83.129	14.76	0.1070	1,626,502.01	19,566	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,401.89400	1,336.598	14.83	0.7946	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			172.79400	188.998	14.83	0.2054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,394.38990	1,329.219	14.84	0.7925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			175.28990	191.619	14.84	0.2075	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,409.42230	1,344.000	14.82	0.7967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			170.32230	186.400	14.82	0.2033	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			954.33150	899.489	15.61	0.6219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			449.93150	477.189	15.61	0.3781	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,391.29280	1,438.234	17.83	0.6773	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			415.69280	380.534	17.83	0.3227	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			266.03880	239.016	19.00	0.2165	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,061.63880	2,116.716	19.00	0.7835	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,400.21840	2,458.875	19.48	0.8219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			214.61840	191.175	19.48	0.1781	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			928.01790	873.838	15.68	0.6100	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			473.61790	501.538	15.68	0.3900	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			99.02280	107.282	14.65	0.1285	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,803.42280	1,729.582	14.65	0.8715	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			157.07050	171.824	14.75	0.1850	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,535.17050	1,467.624	14.75	0.8150	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,232.03420	2,286.847	19.10	0.7793	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			291.93420	264.047	19.10	0.2207	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,037.13240	981.371	15.61	0.6283	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			477.23240	504.171	15.61	0.3717	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,550.77190	1,598.343	18.01	0.6812	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,562.68680	1,495.526	14.82	0.7979	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,874.97740	1,802.184	14.63	0.8635	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			115.07740	124.984	14.63	0.1365	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			440.67190	405.543	18.01	0.3188	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,570.80250	2,629.117	19.56	0.8148	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			240.70250	216.317	19.56	0.1852	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,010.84680	955.699	15.67	0.6173	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			500.94680	528.499	15.67	0.3827	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			192.78680	208.327	14.82	0.2021	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,374.56190	2,428.593	19.15	0.7749	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			316.06190	287.793	19.15	0.2251	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,111.28540	1,055.066	15.59	0.6342	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			499.78540	525.866	15.59	0.3658	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,713.48390	2,770.699	19.61	0.8083	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			523.48520	550.153	15.65	0.3761	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			264.98390	239.899	19.61	0.1917	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			127.65760	139.056	14.57	0.1416	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,939.15760	1,868.256	14.57	0.8584	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,683.70170	1,730.991	18.13	0.6823	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			465.20170	430.191	18.13	0.3177	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,084.98520	1,029.353	15.65	0.6239	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			228.05030	243.932	14.88	0.2151	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,604.95030	1,538.632	14.88	0.7849	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			847.72110	880.835	16.44	0.4915	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			828.22110	779.135	16.44	0.5085	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,264.73330	5,332.287	22.51	0.9273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			101.23330	86.787	22.51	0.0727	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,963.99050	2,885.215	13.57	0.9705	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			17.49050	20.715	13.57	0.0295	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,477.94720	1,414.128	15.07	0.7433	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,509.23330	1,553.022	17.74	0.6430	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			0.00000	289.968	19.27	0.2210	81,109,820.99	279,720	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			543.30850	505.200	17.76	0.3556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,516.80850	1,560.700	17.76	0.6444	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			540.89130	502.886	17.77	0.3542	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,524.39130	1,568.385	17.77	0.6458	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			545.73330	507.522	17.74	0.3570	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			448.11320	414.258	18.39	0.3002	0.00	0	10,000
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			0.00000	2,005.723	14.43	0.8752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			0.00000	121.223	14.43	0.1248	33,908,385.67	279,720	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			0.00000	1,235.199	15.27	0.6893	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			0.00000	420.699	15.27	0.3107	58,838,990.11	139,860	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			0.00000	2,555.468	19.27	0.7790	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			133.73430	145.621	14.55	0.1437	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,039.19970	985.819	15.86	0.5949	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			612.69970	641.319	15.86	0.4051	0.00	0	49,600



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,259.62360	1,199.092	15.32	0.6775	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			423.12360	444.592	15.32	0.3225	0.00	0	10,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,861.61320	1,909.758	18.39	0.6998	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			342.17600	313.265	19.07	0.2364	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,821.36350	1,869.052	18.32	0.6940	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			457.86350	423.552	18.32	0.3060	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,384.98700	1,322.518	15.17	0.7166	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			348.48700	368.018	15.17	0.2834	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,970.23430	1,900.121	14.55	0.8563	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			301.44720	319.628	15.07	0.2567	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,815.19760	2,872.472	19.68	0.8083	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			271.69760	246.972	19.68	0.1917	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,217.81760	1,159.950	15.41	0.6633	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			451.31760	475.450	15.41	0.3367	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,355.67600	2,408.765	19.07	0.7636	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,523.13470	2,576.628	19.20	0.7705	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			341.73470	313.128	19.20	0.2295	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,189.33900	1,133.457	15.56	0.6405	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			520.73900	546.957	15.56	0.3595	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,862.16990	2,918.765	19.64	0.8018	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			290.76990	265.265	19.64	0.1982	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			138.94810	151.845	14.46	0.1452	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,007.54810	1,938.345	14.46	0.8548	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,830.80720	1,877.679	18.24	0.6842	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			489.40720	454.179	18.24	0.3158	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,163.04210	1,107.652	15.62	0.6307	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			544.44210	571.152	15.62	0.3693	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			263.40380	279.743	14.97	0.2266	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,645.60380	1,579.843	14.97	0.7734	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			297.03890	313.480	15.04	0.2363	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,681.23890	1,616.080	15.04	0.7637	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			860.21700	890.587	16.26	0.4495	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,055.01700	1,002.287	16.26	0.5505	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			330.78690	347.852	15.09	0.2449	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,721.08690	1,654.552	15.09	0.7551	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,091.92360	3,148.124	19.65	0.7803	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			368.12360	339.024	19.65	0.2197	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			793.46420	746.069	17.23	0.4311	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,397.26420	1,435.169	17.23	0.5689	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			787.39890	740.191	17.25	0.4284	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,411.19890	1,449.291	17.25	0.5716	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,114.42590	3,030.758	12.04	0.9725	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			18.22590	19.858	12.04	0.0275	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,485.39030	1,420.311	15.37	0.6860	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			489.19030	509.411	15.37	0.3140	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			790.42200	743.124	17.24	0.4298	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,404.22200	1,442.224	17.24	0.5702	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			366.81360	385.027	15.22	0.2529	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,765.31360	1,699.227	15.22	0.7471	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			400.21610	418.790	15.34	0.2598	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,800.01610	1,735.890	15.34	0.7402	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			439.56330	458.013	15.49	0.2658	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,854.06330	1,791.613	15.49	0.7342	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,172.06600	1,121.174	17.17	0.5278	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,168.56600	1,197.974	17.17	0.4722	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,168.23770	1,117.443	17.18	0.5265	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,174.73770	1,204.243	17.18	0.4735	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,175.90170	1,124.927	17.16	0.5291	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,162.40170	1,191.727	17.16	0.4709	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,298.05270	1,327.867	17.24	0.4837	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,190.05270	1,141.267	17.24	0.5163	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,289.80420	1,240.920	17.03	0.5327	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,285.20420	1,313.320	17.03	0.4673	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,285.98140	1,237.179	17.04	0.5315	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,291.38140	1,319.580	17.04	0.4685	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,293.46730	1,244.680	17.02	0.5339	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,278.86730	1,307.080	17.02	0.4661	0.00	0	0
<b>Total \$ / R Option</b>												<b>183,999,507.11</b>	<b>753,636</b>	<b>6,565,294</b>
<b>Total \$ / R</b>												<b>3,241,988,938.31</b>	<b>967,334</b>	<b>7,840,434</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.28580		14.36520			0.0000	0.00	0	61
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.43330		14.51420			0.0000	0.00	0	465
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.59760		14.67910			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.75450		14.83650			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.92090		15.00620			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>526</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			35,924.88920	28,476.888	15.75	0.8173	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			2,404.88920	2,896.888	15.75	0.1827	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			35,049.91280	27,630.586	15.67	0.8090	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			2,529.91280	3,050.586	15.67	0.1910	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			36,805.53020	29,330.431	15.82	0.8253	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			2,285.53020	2,750.431	15.82	0.1747	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			55,429.04980	50,571.013	16.24	0.5377	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			41,009.04980	44,241.013	16.24	0.4623	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			54,950.50160	50,112.144	16.26	0.5343	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			41,530.50160	44,782.144	16.26	0.4657	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			55,910.77750	51,033.615	16.23	0.5410	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			40,490.77750	43,703.615	16.23	0.4590	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			68,173.52680	63,468.927	16.33	0.4996	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			70,263.52680	73,708.927	16.33	0.5004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			67,772.06750	63,081.894	16.35	0.4973	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			70,862.06750	74,321.894	16.35	0.5027	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			68,581.09890	63,858.679	16.32	0.5019	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			69,671.09890	73,098.679	16.32	0.4981	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			124,752.56200	118,777.729	15.34	0.6734	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			43,102.56200	45,327.729	15.34	0.3266	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			124,152.99940	118,216.431	15.36	0.6714	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			43,502.99940	45,766.430	15.36	0.3286	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			125,354.31670	119,341.360	15.33	0.6755	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			42,704.31670	44,891.360	15.33	0.3245	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			113,829.24910	108,262.814	16.12	0.5720	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			81,209.24910	84,172.814	16.12	0.4280	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			113,386.92890	107,829.789	16.13	0.5703	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			81,766.92890	84,739.789	16.13	0.4297	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			114,272.78310	108,697.038	16.11	0.5736	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			80,652.78310	83,607.038	16.11	0.4264	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>526</b>
£ / R	On	18/03/2019	Foreign Exchange Future			18.75850		18.79070			0.0000	309,140,080.00	16,480	41,668
£ / R	On	29/03/2019	Foreign Exchange Future			18.79290		18.82540			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.84620		18.87850			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.88060		18.91290			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.88990		18.92230			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			19.03460		19.06870			0.0000	345,953,855.00	18,175	197,486
£ / R	On	16/09/2019	Foreign Exchange Future			19.33730		19.37250			0.0000	0.00	0	19,514
£ / R	On	13/12/2019	Foreign Exchange Future			19.62370		19.65990			0.0000	0.00	0	12,565
£ / R	On	16/03/2020	Foreign Exchange Future			19.93020		19.97220			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>655,093,935.00</b>	<b>34,655</b>	<b>271,503</b>
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,649.51970	2,681.738	33.71	0.9989	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			0.21970	0.239	33.71	0.0011	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,214.56460	1,246.686	24.93	0.9766	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			5.26460	5.186	24.93	0.0234	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,392.79480	1,425.009	26.28	0.9843	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			3.49480	3.509	26.28	0.0157	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			296.61450	318.963	17.80	0.7085	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			87.31450	77.463	17.80	0.2915	116,194.50	1,500	3,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			802.81870	773.670	21.58	0.9339	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			12.11870	15.170	21.58	0.0661	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			533.78600	505.913	19.44	0.8478	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			33.08600	37.413	19.44	0.1522	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			206.20690	224.390	16.90	0.6036	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			126.90690	112.890	16.90	0.3964	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			49.81570	44.418	19.13	0.1800	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	19.19	Put			449.11570	475.918	19.13	0.8200	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			524.92400	497.096	19.37	0.8435	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			34.22400	38.596	19.37	0.1565	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			516.09870	488.316	19.30	0.8390	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			35.39870	39.816	19.30	0.1610	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			37.40090	44.106	16.09	0.1324	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			772.80090	747.006	16.09	0.8676	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			86.91600	91.132	15.10	0.1873	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			855.41600	827.332	15.10	0.8127	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			116.78810	122.358	15.18	0.2095	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			919.68810	892.958	15.18	0.7905	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,296.13720	1,268.677	15.38	0.8877	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			53.83720	58.777	15.38	0.1123	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			826.40150	801.449	15.13	0.6248	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			387.70150	396.849	15.13	0.3752	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			820.40120	795.453	15.13	0.6222	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			391.70120	400.853	15.13	0.3778	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			832.42500	807.467	15.13	0.6275	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			383.72500	392.867	15.13	0.3725	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			188.78960	197.393	15.26	0.2235	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,257.48960	1,231.993	15.26	0.7765	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,114.90190	1,086.522	14.79	0.6193	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			572.40190	579.222	14.79	0.3807	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,126.45540	1,098.095	14.79	0.6231	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			563.95540	570.795	14.79	0.3769	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			368.39380	374.200	14.81	0.2785	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,470.89380	1,441.500	14.81	0.7215	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,120.66620	1,092.299	14.79	0.6212	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			568.16620	574.999	14.79	0.3788	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			912.12730	882.478	15.25	0.4738	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,222.22730	1,228.778	15.25	0.5262	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			920.01640	890.332	15.24	0.4768	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,210.11640	1,216.632	15.24	0.5232	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			916.06460	886.394	15.25	0.4753	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,216.16460	1,222.694	15.25	0.5247	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,104.99930	1,069.412	15.43	0.4838	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,432.79930	1,439.212	15.43	0.5162	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,101.08940	1,065.531	15.44	0.4826	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,438.88940	1,445.331	15.44	0.5174	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,108.92160	1,073.305	15.43	0.4850	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,426.72160	1,433.105	15.43	0.5150	0.00	0	0
<b>Total £ / R Option</b>												<b>116,194.50</b>	<b>1,500</b>	<b>8,000</b>
<b>Total £ / R</b>												<b>655,210,129.50</b>	<b>36,155</b>	<b>279,503</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12850		0.12920			0.0000	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13070		0.13150			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13320		0.13400			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13550		0.13640			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13820		0.13910			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			168.10730	208.287	17.92	0.6892	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,920.02600	1,850.030	34.60	0.9998	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.02600	0.030	34.60	0.0002	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			921.02420	850.152	18.34	0.9983	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			1.02420	0.152	18.34	0.0017	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			88.10730	58.287	17.92	0.3108	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,076.19850	1,130.062	19.83	0.7365	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,201.02450	1,140.025	15.54	0.8692	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			51.02450	70.025	15.54	0.1308	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			543.08710	504.832	17.78	0.5417	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			393.08710	434.832	17.78	0.4583	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			226.19850	200.062	19.83	0.2635	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,088.73960	1,131.349	19.00	0.6168	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,513.88290	1,459.253	15.83	0.8353	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			113.88290	139.253	15.83	0.1647	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			872.88800	828.586	17.43	0.6014	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			472.88800	508.586	17.43	0.3986	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			488.73960	451.349	19.00	0.3832	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,797.09720	1,739.301	16.08	0.8260	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			157.09720	189.301	16.08	0.1740	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,156.07700	1,106.842	17.43	0.6365	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			516.07700	556.842	17.43	0.3635	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			738.48760	694.018	18.88	0.4535	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,098.48760	1,144.018	18.88	0.5465	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,022.41920	961.626	18.81	0.5105	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,112.41920	1,141.626	18.81	0.4895	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			713.31990	657.803	19.97	0.3794	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,803.31990	1,837.803	19.97	0.6206	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,469.20730	1,407.040	17.49	0.6683	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			559.20730	587.040	17.49	0.3317	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	18/03/2019	Foreign Exchange Future			16.10900		16.15600			0.0000	543,630,423.00	33,747	48,711
€ / R	On	29/03/2019	Foreign Exchange Future			16.14450		16.19190			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.19980		16.24700			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.23540		16.28280			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.38210		16.43120			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.39540		16.44470			0.0000	1,833,317,232.60	111,819	121,276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Future			16.60040		16.65170			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.71230		16.76350			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.01560		17.06860			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.22830		17.28030			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.34660		17.40360			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>2,376,947,655.60</b>	<b>145,566</b>	<b>209,754</b>
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.03520	0.052	43.90	0.0002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			110.05730	120.089	11.91	0.5631	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.18510	0.878	22.52	0.0059	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,175.18510	1,221.878	22.52	0.9941	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			127.48170	86.600	11.73	0.4685	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			101.48170	107.600	11.73	0.5315	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,494.03520	3,541.052	43.90	0.9998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			8.30750	7.860	15.86	0.0560	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			58.08280	56.089	12.35	0.3312	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			214.08280	165.089	12.35	0.6688	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			121.70060	82.767	11.82	0.4525	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			105.70060	113.767	11.82	0.5475	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			116.05730	79.089	11.91	0.4369	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			564.30750	516.860	15.86	0.9440	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			278.40140	292.396	13.74	0.6367	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			150.30140	116.896	13.74	0.3633	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			318.53220	332.628	14.71	0.5349	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			285.53220	252.428	14.71	0.4651	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			439.86860	455.739	15.56	0.5713	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			302.66860	271.139	15.56	0.4287	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			14.43930	13.074	14.91	0.0274	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,195.63930	2,145.174	14.91	0.9726	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			365.68880	335.842	15.94	0.3802	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			780.98880	800.442	15.94	0.6198	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,194.38240	1,146.427	13.68	0.8373	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			99.68240	101.027	13.68	0.1627	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			362.70410	332.987	15.96	0.3776	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			788.00410	807.587	15.96	0.6224	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			359.74070	330.159	15.98	0.3750	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			795.04070	814.759	15.98	0.6250	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			354.33690	365.327	14.35	0.3370	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			976.03690	935.727	14.35	0.6630	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,105.49980	3,145.603	19.37	0.8984	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			107.19980	96.003	19.37	0.1016	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			858.47770	819.369	14.59	0.6096	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			446.77770	458.969	14.59	0.3904	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			529.76720	497.441	15.64	0.4253	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			888.06720	907.041	15.64	0.5747	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,425.50020	1,449.123	16.49	0.6770	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	18.27	Put		1,827.53900	1,855.590	17.23	0.7449	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		321.03900	297.890	17.23	0.2551	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		416.73940	389.254	16.50	0.3214	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,433.23940	1,456.954	16.50	0.6786	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		232.85290	239.815	13.92	0.2338	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,105.72380	2,135.844	17.67	0.7825	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		269.22380	248.144	17.67	0.2175	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		414.48780	387.098	16.52	0.3199	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,440.98780	1,464.798	16.52	0.6801	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		419.00020	391.423	16.49	0.3230	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,376.35290	1,332.115	13.92	0.7662	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,367.17510	1,320.970	14.20	0.6860	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		448.57510	455.370	14.20	0.3140	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,773.97010	3,813.300	19.66	0.8505	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call		0.00000	274.735	18.48	0.1951	75,082,740.97	273,292	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,367.77630	3,319.054	14.37	0.9624	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		29.17630	33.454	14.37	0.0376	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,547.30270	1,567.376	16.34	0.6288	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call		0.00000	2,978.972	14.25	0.9434	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put		0.00000	53.372	14.25	0.0566	14,586,031.31	273,292	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call		0.00000	1,619.757	14.02	0.7645	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put		0.00000	304.157	14.02	0.2355	41,561,864.75	136,646	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put		0.00000	3,049.135	18.48	0.8049	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		222.57010	208.900	19.66	0.1495	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		603.35140	570.498	16.36	0.3699	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,554.75140	1,574.898	16.36	0.6301	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		600.81250	568.031	16.37	0.3686	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,562.21250	1,582.431	16.37	0.6314	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		605.90270	572.976	16.34	0.3712	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put		859.94320	869.609	14.99	0.4346	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call		1,140.24320	1,097.909	14.99	0.5654	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put		899.38570	909.354	15.06	0.4459	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call		1,109.68570	1,067.654	15.06	0.5541	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put		675.67130	683.883	14.61	0.3768	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call		1,305.97130	1,262.183	14.61	0.6232	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put		810.47060	819.751	14.89	0.4199	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call		1,180.77060	1,138.051	14.89	0.5801	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		741.92420	703.215	16.44	0.3835	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		1,808.32420	1,826.615	16.44	0.6165	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		747.08780	708.238	16.42	0.3858	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		1,793.48780	1,811.638	16.42	0.6142	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		744.50080	705.721	16.43	0.3846	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		1,800.90080	1,819.121	16.43	0.6154	0.00	0	0
<b>Total € / R Option</b>											<b>131,230,637.03</b>	<b>683,230</b>	<b>674,866</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>2,508,178,292.63</b>	<b>828,796</b>	<b>884,620</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.12550		10.13960			0.0000	2,531,375.00	250	4,955
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.24350		10.25830			0.0000	3,114,024.00	304	15,437
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.37680		10.39190			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.50550		10.52160			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.64430		10.66220			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>5,645,399.00</b>	<b>554</b>	<b>21,305</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			223.40390	232.922	13.40	0.8975	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			12.08860	7.799	13.55	0.0952	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			232.48860	242.299	13.55	0.9048	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			11.24040	7.226	13.70	0.0886	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			241.64040	251.726	13.70	0.9114	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			13.00390	8.422	13.40	0.1025	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			815.10720	823.476	14.34	0.8270	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			72.15100	65.785	14.37	0.1703	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			823.85100	832.285	14.37	0.8297	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			70.91700	64.618	14.40	0.1676	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			832.61700	841.118	14.40	0.8324	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			73.40720	66.976	14.34	0.1730	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			239.74320	228.166	12.78	0.3672	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			597.84320	601.366	12.78	0.6328	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			236.93770	225.397	12.80	0.3636	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			605.03770	608.597	12.80	0.6364	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			234.16760	222.661	12.82	0.3601	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			612.26760	615.861	12.82	0.6399	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			322.64320	309.729	12.98	0.3935	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			701.04320	704.229	12.98	0.6065	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			319.67660	306.790	12.99	0.3905	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			708.07660	711.290	12.99	0.6095	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			325.63380	312.692	12.96	0.3964	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			694.03380	697.192	12.96	0.6036	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			772.60590	776.067	13.13	0.6352	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			294.20590	281.567	13.13	0.3648	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			793.87020	796.372	13.11	0.5860	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			403.00310	387.630	13.12	0.4114	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			800.80310	803.330	13.12	0.5886	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			399.96390	384.617	13.14	0.4089	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			807.76390	810.317	13.14	0.5911	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			406.07020	390.672	13.11	0.4140	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>5,645,399.00</b>	<b>554</b>	<b>22,305</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.67970		10.71560			0.0000	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.81220		10.84870			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.95870		10.99500			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.09770		11.13440			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.24710		11.28480			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			68.32020	44.894	12.25	0.3854	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			82.72020	95.194	12.25	0.6146	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			64.38250	41.868	12.38	0.3643	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			88.78250	102.168	12.38	0.6357	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			72.46410	48.123	12.12	0.4073	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			76.86410	88.423	12.12	0.5927	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			337.72400	313.529	14.05	0.5205	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			289.02400	301.329	14.05	0.4795	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			332.98970	309.188	14.08	0.5154	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			294.28970	306.988	14.08	0.4846	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			342.51020	318.216	14.04	0.5257	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			283.81020	296.016	14.04	0.4743	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			303.05790	282.715	14.61	0.3761	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			698.05790	714.015	14.61	0.6239	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			300.15380	279.885	14.62	0.3731	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			705.15380	721.185	14.62	0.6269	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			305.99000	285.574	14.59	0.3791	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			690.99000	706.874	14.59	0.6209	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			392.26900	370.359	14.38	0.4013	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			797.86900	812.659	14.38	0.5987	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			389.24190	367.393	14.39	0.3987	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			804.84190	819.693	14.39	0.6013	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			395.32000	373.349	14.36	0.4038	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			790.92000	805.649	14.36	0.5962	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			483.31590	458.965	14.27	0.4219	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			888.51590	901.865	14.27	0.5781	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			480.18960	455.898	14.29	0.4197	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			895.38960	908.798	14.29	0.5803	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			486.46330	462.053	14.26	0.4241	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			881.66330	894.953	14.26	0.5759	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.18640		14.23870			0.0000	12,668,455.20	893	893

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Future			14.45120		14.50580			0.0000	29,422,643.20	2,036	1,393
CHF / R	On	16/09/2019	Foreign Exchange Future			14.74510		14.80110			0.0000	1,474,510.00	100	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.02650		15.08420			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.33520		15.39600			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>43,565,608.40</b>	<b>3,029</b>	<b>2,386</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			41.07080	27.442	16.27	0.1741	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			272.37080	311.042	16.27	0.8259	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			39.31660	26.362	16.40	0.1676	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			280.61660	319.962	16.40	0.8324	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			42.90120	28.573	16.15	0.1808	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			264.20120	302.173	16.15	0.8192	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			374.28750	337.433	15.70	0.4207	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			598.48750	616.233	15.70	0.5793	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			370.86790	334.167	15.72	0.4175	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			605.06790	622.967	15.72	0.5825	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			377.73780	340.731	15.68	0.4239	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			591.93780	609.531	15.68	0.5761	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			386.32580	352.162	16.75	0.3240	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,275.22580	1,297.062	16.75	0.6760	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			384.03440	349.984	16.77	0.3223	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,282.93440	1,304.884	16.77	0.6777	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			388.63250	354.351	16.74	0.3257	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,267.53250	1,289.251	16.74	0.6743	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			564.36200	524.121	17.00	0.3709	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,430.16200	1,447.621	17.00	0.6291	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			561.80990	521.663	17.02	0.3695	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,437.60990	1,455.163	17.02	0.6305	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			559.27600	519.213	17.03	0.3680	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,445.07600	1,462.714	17.03	0.6320	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			639.48630	595.276	17.58	0.3559	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,873.48630	1,890.076	17.58	0.6441	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			637.19060	593.059	17.59	0.3547	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,881.19060	1,897.859	17.59	0.6453	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			641.78620	597.497	17.56	0.3570	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,865.78620	1,882.297	17.56	0.6430	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>43,565,608.40</b>	<b>3,029</b>	<b>2,386</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.12760		2.13340			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14940		2.15520			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.17320		2.17910			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.19550		2.20140			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
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			56.73580	64.843	15.54	0.2529	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			561.76480	509.929	16.75	0.8565	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			27.76480	33.929	16.75	0.1435	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			473.96170	423.009	16.14	0.8084	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			39.96170	47.009	16.14	0.1916	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			390.73580	340.843	15.54	0.7471	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			62.95630	66.974	13.44	0.0948	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,825.65610	1,772.280	13.44	0.8921	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			73.65610	78.279	13.44	0.1079	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,737.76840	1,685.058	13.43	0.8779	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			85.76840	91.058	13.43	0.1221	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,914.95630	1,860.974	13.44	0.9052	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,343.65140	1,295.363	13.32	0.6759	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			452.65140	463.363	13.32	0.3241	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,283.38080	1,234.676	13.36	0.6573	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			492.38080	502.676	13.36	0.3427	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,405.93390	1,358.032	13.28	0.6942	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			414.93390	426.032	13.28	0.3058	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,479.18450	1,432.966	13.51	0.6393	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			665.18450	677.966	13.51	0.3607	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,593.64290	1,546.788	13.40	0.6700	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			579.64290	591.788	13.40	0.3300	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,535.56940	1,489.029	13.46	0.6547	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			621.56940	634.029	13.46	0.3453	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.15950		2.16560			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19910		2.20540			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24280		2.24940			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28510		2.29160			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33060		2.33790			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			960.07030	1,014.016	20.16	0.9597	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			25.29460	15.173	18.88	0.0668	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			769.29460	820.173	18.88	0.9332	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			20.58300	12.136	19.68	0.0533	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			864.58300	917.136	19.68	0.9467	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			16.07030	9.016	20.16	0.0403	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			983.09810	934.407	13.50	0.6671	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			329.09810	343.407	13.50	0.3329	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			921.94880	874.104	13.56	0.6415	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			367.94880	383.104	13.56	0.3585	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			863.49050	816.507	13.62	0.6157	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			409.49050	425.507	13.62	0.3843	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			438.34060	403.562	15.04	0.2831	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,944.34060	1,975.562	15.04	0.7169	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			481.38360	444.864	14.85	0.3072	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,787.38360	1,816.864	14.85	0.6928	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			459.33230	423.687	14.95	0.2950	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,865.33230	1,895.687	14.95	0.7050	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			450.05240	417.654	15.78	0.2413	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,934.05240	2,966.654	15.78	0.7587	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			433.27450	401.562	15.84	0.2334	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,017.27450	3,050.562	15.84	0.7666	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			467.51200	434.411	15.72	0.2494	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,851.51200	2,883.411	15.72	0.7506	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,397.35770	3,432.558	15.95	0.7417	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			612.22990	572.982	15.83	0.2721	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,233.22990	3,266.982	15.83	0.7279	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			594.00410	555.481	15.89	0.2651	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,315.00410	3,349.481	15.89	0.7349	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			576.35770	538.558	15.95	0.2583	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.82030		1.83060			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84310		1.85370			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.86780		1.87860			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.89060		1.90160			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			445.55430	333.098	13.93	0.8286	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			39.55430	30.098	13.93	0.1714	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			363.94030	246.375	12.76	0.7560	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			57.94030	43.375	12.76	0.2440	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			532.40360	424.383	15.10	0.8781	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			26.40360	21.383	15.10	0.1219	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,151.97980	1,070.589	15.35	0.7360	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			214.97980	239.589	15.35	0.2640	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,083.65150	1,004.531	15.47	0.7105	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			246.65150	273.532	15.47	0.2895	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,223.07370	1,139.477	15.24	0.7608	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			186.07370	208.477	15.24	0.2392	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,156.04930	1,086.879	15.65	0.6129	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			570.04930	608.878	15.65	0.3871	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	16/09/2019	Foreign Exchange Option	1.83	Call			1,104.09060	1,035.599	15.74	0.5938	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			618.09060	657.599	15.74	0.4062	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,210.09810	1,140.205	15.56	0.6320	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			524.09810	562.205	15.56	0.3680	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,367.42330	1,293.654	15.79	0.6050	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			751.42330	787.654	15.79	0.3950	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,317.96690	1,245.462	15.88	0.5895	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			801.96690	839.462	15.88	0.4105	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,418.57780	1,343.542	15.69	0.6206	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			702.57780	737.542	15.69	0.3794	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.14250		0.14400			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14190		0.14400			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14140		0.14370			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14060		0.14300			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13810		0.14250			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.65540		1.65360			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67810		1.67650			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.70310		1.70140			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.72650		1.72490			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.81230		9.80780			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92970		9.92620			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.05910		10.05620			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.18210		10.17970			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.31220		10.31140			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			286.08910	287.270	14.83	0.9388	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			8.28910	4.970	14.83	0.0612	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			276.72370	277.712	14.69	0.9337	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			8.92370	5.412	14.69	0.0663	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			295.50080	296.865	14.97	0.9435	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			7.70080	4.565	14.97	0.0565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			275.94530	273.425	13.37	0.5193	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			269.74530	263.725	13.37	0.4807	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 Option	9.93	Call			271.37060	268.763	13.38	0.5134	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			275.17060	269.063	13.38	0.4866	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			280.57850	278.146	13.36	0.5252	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			264.37850	258.446	13.36	0.4748	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			485.98510	483.770	12.98	0.6072	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			279.78510	274.670	12.98	0.3928	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			480.64980	478.338	12.99	0.6030	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			284.44980	279.238	12.99	0.3970	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			491.36480	489.244	12.97	0.6114	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			275.16480	270.144	12.97	0.3886	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			412.74440	406.872	13.66	0.4688	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			583.04440	574.772	13.66	0.5312	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			409.12610	403.211	13.68	0.4657	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			589.42610	581.111	13.68	0.5343	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			416.39330	410.564	13.65	0.4720	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			576.69330	568.464	13.65	0.5280	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			489.00570	481.040	13.85	0.4708	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			697.60570	688.840	13.85	0.5292	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			485.44240	477.445	13.86	0.4681	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			704.04240	695.245	13.86	0.5319	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			492.59050	484.661	13.84	0.4734	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			691.19050	682.461	13.84	0.5266	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.33790		1.34110			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34420		1.34730			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34990		1.35270			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35410		1.35900			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			11.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	21.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			89.00000	121.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			111.00000	79.000		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			273.00000	242.000		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			173.00000	142.000		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			373.00000	342.000		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			227.00000	199.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			127.00000	99.000		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			327.00000	299.000		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			190.00000	141.000		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			90.00000	41.000		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			290.00000	241.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.31310		1.30810			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31880		1.31380			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32470		1.31970			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33000		1.32510			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33570		1.33090			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.12760		1.12470			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13590		1.13300			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14490		1.14200			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15320		1.15040			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16260		1.15980			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.53850		10.57260			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.66600		10.70060			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.80770		10.84280			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.94440		10.98020			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			247.07180	212.090	13.89	0.8592	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			14.47180	13.590	13.89	0.1408	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			238.11820	203.256	13.78	0.8486	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			15.51820	14.756	13.78	0.1514	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			256.09540	221.012	14.00	0.8692	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			13.49540	12.512	14.00	0.1308	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			54.89130	60.102	12.93	0.1587	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			761.92420	732.370	12.91	0.8490	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			51.32420	56.370	12.91	0.1510	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			753.68600	724.215	12.92	0.8452	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			53.08600	58.215	12.92	0.1548	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			745.49130	716.102	12.93	0.8413	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			587.72720	562.160	13.17	0.6303	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			264.92720	274.460	13.17	0.3697	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			582.14060	556.618	13.19	0.6264	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			269.34060	278.918	13.19	0.3736	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			576.59280	551.116	13.20	0.6225	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			273.79280	283.416	13.20	0.3775	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			677.31640	650.911	13.39	0.6088	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			367.11640	376.511	13.39	0.3912	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			672.11660	645.746	13.41	0.6057	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			371.91660	381.346	13.41	0.3943	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			682.55000	656.106	13.38	0.6120	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			362.35000	371.706	13.38	0.3880	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.60680		2.62730			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.50970		2.52980			0.0000	0.00	0	1,400
TRY / R	On	16/09/2019	Foreign Exchange Future			2.42260		2.44300			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.35400		2.37450			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>26,400</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			2.31870	0.897	19.70	0.0347	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			105.01870	124.097	19.70	0.9653	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			1.98610	0.712	20.17	0.0278	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			114.68610	133.912	20.17	0.9722	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			2.72810	1.135	19.24	0.0436	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			95.42810	114.335	19.24	0.9564	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.07480	0.544	25.72	0.0054	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,001.27480	1,020.844	25.72	0.9946	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.01140	0.509	25.72	0.0051	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,011.21140	1,030.809	25.72	0.9949	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.14190	0.583	25.72	0.0058	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			991.34190	1,010.883	25.72	0.9942	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			170.74810	156.142	17.03	0.6218	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			77.74810	83.542	17.03	0.3782	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			164.38980	149.912	16.94	0.6088	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			81.38980	87.312	16.94	0.3912	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			177.22820	162.498	17.11	0.6345	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			74.22820	79.898	17.11	0.3655	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			202.54590	188.552	18.51	0.6098	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			108.04590	114.552	18.51	0.3902	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	13/12/2019	Foreign Exchange Option	2.29	Call			196.50390	182.716	18.46	0.5995	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			112.00390	118.716	18.46	0.4005	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			190.56140	176.982	18.41	0.5890	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			116.06140	122.982	18.41	0.4110	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>26,400</b>
<b>Total Futures</b>												<b>6 139 242 029.20</b>	<b>397,502</b>	<b>1,824,187</b>
<b>Total Options</b>												<b>315 346 338.65</b>	<b>1,438,366</b>	<b>7,249,160</b>
<b>Grand Total:</b>												<b>6,454,588,367.85</b>	<b>1,835,868</b>	<b>9,073,347</b>