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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2019

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			14.49380		14.41770			0.0000	724,762,469.00	50,005	624,045
\$ / R On 19/03/2019 Foreign Exchange Future			14.49560		14.41940			0.0000	130,460,400.00	9,000	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.49730		14.42100			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.50070		14.42430			0.0000	0.00	0	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.50590		14.42930			0.0000	58,023,600.00	4,000	18,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.50940		14.43270			0.0000	108,269,142.80	7,462	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.51110		14.43430			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.51280		14.43600			0.0000	783,691.20	54	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.51810		14.44110			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.51980		14.44280			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.52330		14.44610			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.52510		14.44780			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.54260		14.46450			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.56170		14.48310			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.56690		14.48820			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.56870		14.48990			0.0000	0.00	0	2,012
\$ / R On 09/05/2019 Foreign Exchange Future			14.58430		14.50510			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.59130		14.51190			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.60350		14.52390			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.61920		14.53930			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.62270		14.54270			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			14.62790		14.54780			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.62970		14.54950			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.64010		14.55980			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.64710		14.56660			0.0000	1,776,458,876.40	121,284	413,380
\$ / R	On	20/06/2019	Foreign Exchange Future			14.65770		14.57700			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.67180		14.59100			0.0000	6,851,730.60	467	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.67710		14.59620			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.68060		14.59970			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.72990		14.64890			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.73160		14.65060			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.75270		14.67180			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.78200		14.70150			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.78720		14.70670			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.79060		14.71020			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.79240		14.71200			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.81160		14.73130			0.0000	313,324,586.40	21,154	26,686
\$ / R	On	30/09/2019	Foreign Exchange Future			14.83810		14.75660			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.84190		14.76020			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.89510		14.81200			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.94830		14.86530			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.95380		14.87100			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.95760		14.87480			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.97430		14.89170			0.0000	8,385,608.00	560	11,143
\$ / R	On	31/12/2019	Foreign Exchange Future			15.00720		14.92370			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.01090		14.92720			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.06460		14.97970			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.11710		15.03130			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.12270		15.03680			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.14890		15.06270			0.0000	113,041,091.80	7,462	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.18160		15.09520			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.23350		15.14660			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.29890		15.21140			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.31810		15.23050			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.41260		15.32020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.51140		15.41410			0.0000	0.00	0	0
Total \$ / R Future												3,240,361,196.20	221,448	1,276,873
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1.77900	1.624	23.68	0.0131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			904.07900	827.824	23.68	0.9869	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1.70770	1.549	23.76	0.0125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			914.00770	837.749	23.76	0.9875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1.85350	1.704	23.59	0.0137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			894.15350	817.904	23.59	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,357.71810	2,433.800	30.83	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.01810	0.000	30.83	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,087.70000	4,163.800	19.01	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	19.01	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			379.35650	447.323	16.51	0.9647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			11.65650	3.523	16.51	0.0353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,617.71570	2,693.800	31.06	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.01570	0.000	31.06	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,657.72570	1,733.803	30.18	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.02570	0.003	30.18	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			0.35610	0.119	23.57	0.0012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			968.05610	1,043.919	23.57	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,917.70650	2,993.800	30.28	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00650	0.000	30.28	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			549.94580	473.734	19.33	0.9399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			7.64580	7.534	19.33	0.0601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,677.71520	2,753.800	31.12	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.01520	0.000	31.12	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			130.38870	73.193	13.21	0.4698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			68.08870	86.993	13.21	0.5302	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			48.03940	22.840	14.59	0.1870	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			165.73940	216.640	14.59	0.8130	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			785.24140	709.106	22.61	0.9771	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			2.94140	2.906	22.61	0.0229	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			669.75060	744.119	18.81	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			2.05060	0.319	18.81	0.0036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			561.56180	634.576	17.96	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			3.86180	0.775	17.96	0.0085	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			958.07730	1,033.922	23.41	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			0.37730	0.122	23.41	0.0012	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,033.35940	957.086	24.83	0.9928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			1.05940	0.886	24.83	0.0072	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			755.64700	679.439	22.20	0.9744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			3.34700	3.239	22.20	0.0256	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,123.05240	1,046.792	25.62	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			0.75240	0.592	25.62	0.0049	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,947.72220	2,023.800	30.45	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.02220	0.000	30.45	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,662.33630	2,586.235	44.22	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.03630	0.035	44.22	0.0002	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,907.72270	1,983.800	30.41	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.02270	0.000	30.41	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			522.57020	594.870	17.66	0.9885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			4.87020	1.070	17.66	0.0115	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,517.72760	1,593.811	30.05	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.02760	0.011	30.05	0.0001	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,417.72920	1,493.829	29.96	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.02920	0.029	29.96	0.0002	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			180.78210	233.638	14.74	0.8342	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		43.08210	19.838	14.74	0.1658	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		53.70210	64.769	13.46	0.4325	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		166.00210	100.969	13.46	0.5675	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		82.17460	111.352	13.51	0.6064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		104.47460	57.552	13.51	0.3936	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,672.33590	2,596.235	44.36	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		0.03590	0.035	44.36	0.0002	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		13.92480	14.384	17.42	0.1129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		416.22480	340.584	17.42	0.8871	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		426.41510	496.176	16.89	0.9755	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		8.71510	2.376	16.89	0.0245	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,082.36020	3,006.245	51.04	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.06020	0.045	51.04	0.0002	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		130.43740	175.998	14.20	0.7511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		62.73740	32.198	14.20	0.2489	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,043.31920	967.047	24.91	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		1.01920	0.847	24.91	0.0069	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,182.36300	2,106.249	37.86	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		0.06300	0.049	37.86	0.0003	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		46.55100	55.173	13.87	0.3796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		188.85100	121.373	13.87	0.6204	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,472.53330	1,396.341	28.72	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		0.23330	0.141	28.72	0.0012	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,497.72790	1,573.813	30.03	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		0.02790	0.013	30.03	0.0001	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		61.93480	75.968	13.05	0.4902	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		144.23480	82.168	13.05	0.5098	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,242.78710	1,166.553	26.68	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		0.48710	0.353	26.68	0.0029	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,297.75570	1,373.852	28.80	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		0.05570	0.052	28.80	0.0005	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,392.59270	1,316.392	28.01	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		0.29270	0.192	28.01	0.0016	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,712.43820	1,636.284	31.63	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.13820	0.084	31.63	0.0007	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		1,167.81430	1,243.871	26.74	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		0.11430	0.070	26.74	0.0006	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		1,962.38790	1,886.261	34.95	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		0.08790	0.061	34.95	0.0004	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,582.48130	1,506.303	29.91	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.18130	0.103	29.91	0.0008	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		13.32190	13.705	17.56	0.1078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		425.62190	349.905	17.56	0.8922	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		739.07010	814.046	19.92	0.9973	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		1.37010	0.246	19.92	0.0027	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		1,057.91260	1,133.893	25.00	0.9991	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	13.36	Put		0.21260	0.093	25.00	0.0009	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		12.74810	13.063	17.70	0.1029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		435.04810	359.263	17.70	0.8971	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		630.27870	704.241	18.50	0.9951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		2.57870	0.441	18.50	0.0049	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		719.24270	794.065	19.60	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		1.54270	0.265	19.60	0.0029	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,682.33560	2,606.235	44.49	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.03560	0.035	44.49	0.0002	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		2,812.33170	2,736.233	46.21	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.03170	0.033	46.21	0.0002	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		19.98000	21.409	16.33	0.1644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		342.28000	267.609	16.33	0.8356	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,582.51660	3,506.373	63.90	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		0.21660	0.173	63.90	0.0007	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		3,982.75190	3,906.574	74.20	0.9988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		0.45190	0.374	74.20	0.0012	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,602.33840	2,526.236	43.43	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.03840	0.036	43.43	0.0002	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		3.07040	3.012	22.48	0.0237	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		775.37040	699.212	22.48	0.9763	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,552.34040	2,476.237	42.77	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		0.04040	0.037	42.77	0.0002	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		388.69850	457.057	16.58	0.9672	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		10.99850	3.257	16.58	0.0328	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		3.92910	3.761	21.66	0.0298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		716.22910	639.961	21.66	0.9702	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		699.42830	774.085	19.29	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		1.72830	0.285	19.29	0.0032	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		4.07810	3.907	21.52	0.0310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		706.37810	630.107	21.52	0.9690	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		5.54060	5.366	20.43	0.0428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		627.84060	551.566	20.43	0.9572	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		2,882.33000	2,806.232	47.14	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		0.03000	0.032	47.14	0.0002	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,542.34080	2,466.238	42.63	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		0.04080	0.038	42.63	0.0002	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,367.73810	1,443.845	29.91	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		0.03810	0.045	29.91	0.0004	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		1,882.40060	1,806.267	33.89	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		0.10060	0.067	33.89	0.0005	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,162.36480	2,086.250	37.60	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		0.06480	0.050	37.60	0.0003	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		1,267.76560	1,343.856	28.33	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		0.06560	0.056	28.33	0.0005	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		818.55400	893.987	21.19	0.9980	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		0.85400	0.187	21.19	0.0020	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		868.33680	943.960	21.98	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		0.63680	0.160	21.98	0.0017	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		30.37180	34.155	15.10	0.2514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		262.67180	190.355	15.10	0.7486	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		4.39640	4.221	21.25	0.0335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		686.69640	610.421	21.25	0.9665	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,083.17450	1,006.907	25.27	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		0.87450	0.707	25.27	0.0058	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		918.17570	993.937	22.78	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		0.47570	0.137	22.78	0.0014	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		1,412.57420	1,336.378	28.19	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		0.27420	0.178	28.19	0.0015	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,103.11090	1,026.847	25.45	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		0.81090	0.647	25.45	0.0053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		245.29550	304.894	15.36	0.9001	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		27.59550	11.094	15.36	0.0999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,017.96710	1,093.903	24.36	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		0.26710	0.103	24.36	0.0010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		1,087.87930	1,163.886	25.47	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		0.17930	0.086	25.47	0.0008	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		14.55770	15.101	17.29	0.1183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		406.85770	331.301	17.29	0.8817	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		588.79610	512.541	19.88	0.9494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		6.49610	6.341	19.88	0.0506	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		579.06370	502.817	19.74	0.9472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		6.76370	6.617	19.74	0.0528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		78.41800	104.985	13.44	0.5879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		110.71800	61.185	13.44	0.4121	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		983.58880	907.315	24.38	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		1.28880	1.115	24.38	0.0091	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		90.18650	124.615	13.67	0.6421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		92.48650	50.815	13.67	0.3579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,562.48950	1,486.307	29.65	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		0.18950	0.107	29.65	0.0009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		798.66070	874.000	20.87	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		0.96070	0.200	20.87	0.0021	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		805.00060	728.835	22.79	0.9792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		2.70060	2.635	22.79	0.0208	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		571.34470	644.516	18.04	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		3.64470	0.715	18.04	0.0079	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.03360	0.032	47.54	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		2,912.33360	2,836.232	47.54	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		397.52270	322.059	17.15	0.8761	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		15.22270	15.859	17.15	0.1239	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,617.72620	1,693.804	30.14	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		0.02620	0.004	30.14	0.0000	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		834.67880	758.476	23.06	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		2.37880	2.276	23.06	0.0181	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		117.12190	64.999	13.36	0.4310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		74.82190	98.799	13.36	0.5690	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		0.60360	0.456	26.15	0.0038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,182.90360	1,106.656	26.15	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		1,762.42530	1,686.278	32.30	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		0.12530	0.078	32.30	0.0006	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,232.41350	5,156.337	85.78	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.11350	0.137	85.78	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		36.51550	16.003	14.97	0.1378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		204.21550	259.803	14.97	0.8622	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		6.51370	1.597	17.27	0.0168	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		474.21370	545.397	17.27	0.9832	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		4,582.75370	4,506.740	85.78	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		0.45370	0.540	85.78	0.0015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		600.76480	674.362	18.27	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		3.06480	0.562	18.27	0.0062	0.00	0	2,100
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put		57.14900	32.579	15.15	0.2192	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call		176.54900	228.179	15.15	0.7808	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put		19.92920	9.468	16.85	0.0736	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call		349.32920	415.068	16.85	0.9264	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put		24.48000	12.051	16.52	0.0917	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call		313.88000	377.651	16.52	0.9083	0.00	0	50,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put		39.75000	25.094	16.23	0.1572	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call		260.75000	322.394	16.23	0.8428	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		52.26970	32.431	15.53	0.1780	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		276.56970	333.131	15.53	0.8220	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call		90.29890	107.849	14.22	0.4660	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put		195.99890	137.149	14.22	0.5340	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		7.34820	3.960	17.52	0.0273	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		631.64820	704.660	17.52	0.9727	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put		123.29490	83.055	14.07	0.3455	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call		182.59490	218.955	14.07	0.6545	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		0.03210	0.000	16.36	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,222.73210	2,299.400	16.36	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		464.88810	528.655	14.87	0.9011	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		32.18810	19.255	14.87	0.0989	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		136.66450	156.423	13.89	0.5151	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		203.96450	147.023	13.89	0.4849	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		570.58360	639.828	15.10	0.9418	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		17.88360	10.428	15.10	0.0582	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call		0.00000	164.021	13.98	0.5166	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put		0.00000	152.921	13.98	0.4834	3,058,412.00	20,000	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		34.93870	20.602	14.63	0.1028	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	14.00	Call		469.23870	531.702	14.63	0.8972	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		15.85120	8.933	14.84	0.0501	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		610.15120	680.033	14.84	0.9499	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		74.28080	47.033	14.40	0.2025	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		328.58080	378.133	14.40	0.7975	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,358.23330	1,280.908	19.64	0.9821	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		4.23330	3.708	19.64	0.0179	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		164.00370	116.606	14.28	0.3882	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		200.00370	229.406	14.28	0.6118	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,005.36090	928.049	18.12	0.9505	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		11.36090	10.849	18.12	0.0495	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		320.83200	368.106	14.40	0.7767	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		84.83200	55.306	14.40	0.2233	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		287.42610	330.378	14.37	0.7395	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		101.42610	67.578	14.37	0.2605	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		989.44230	1,064.526	16.35	0.9896	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		3.44230	1.726	16.35	0.0104	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		19.90270	11.448	14.59	0.0610	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		585.90270	654.248	14.59	0.9390	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.96590	0.269	18.64	0.0017	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,436.96590	1,513.069	18.64	0.9983	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		332.77840	265.865	14.93	0.6333	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		98.77840	108.665	14.93	0.3667	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		151.71530	108.547	14.10	0.3491	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		242.81530	276.647	14.10	0.6509	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		2.31360	1.285	18.90	0.0063	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,395.11360	1,471.085	18.90	0.9937	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		49.00570	30.211	13.58	0.1265	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		495.10570	553.511	13.58	0.8735	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		173.76870	128.516	14.44	0.3595	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		271.56870	303.617	14.44	0.6405	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call		0.00000	401.059	14.03	0.7500	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put		0.00000	75.959	14.03	0.2500	2,658,551.00	35,000	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		17.61100	9.223	13.26	0.0466	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		705.41100	774.323	13.26	0.9534	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		118.35890	84.579	14.29	0.2312	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		472.85890	517.179	14.29	0.7688	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		711.28080	641.278	17.35	0.6960	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		154.38080	162.979	17.35	0.3040	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		164.86910	128.237	14.95	0.2653	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		543.06910	585.137	14.95	0.7347	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,199.89000	1,124.641	18.98	0.8364	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		79.79000	83.341	18.98	0.1636	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,520.40640	1,443.537	19.93	0.8925	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		50.30640	52.237	19.93	0.1075	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		569.11670	503.916	16.71	0.6094	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	14.84	Call			219.01670	232.616	16.71	0.3906	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			464.08590	499.753	15.28	0.6667	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			224.18590	181.053	15.28	0.3333	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,496.84970	1,574.775	15.65	0.9801	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			6.94970	6.075	15.65	0.0199	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			33.55440	25.189	14.90	0.0713	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,033.45440	1,103.889	14.90	0.9287	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			493.11650	531.033	15.19	0.6906	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			203.21650	162.333	15.19	0.3094	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			5.99420	5.144	15.97	0.0168	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,575.89420	1,653.844	15.97	0.9832	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			80.46900	60.734	14.73	0.1384	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			865.56900	925.034	14.73	0.8616	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			228.66160	188.496	15.45	0.3186	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			533.76160	572.796	15.45	0.6814	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			113.14000	86.955	14.86	0.1829	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			758.24000	811.255	14.86	0.8171	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			176.91200	143.075	15.21	0.2562	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			648.81200	694.376	15.21	0.7438	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,122.58930	1,052.535	18.51	0.7617	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			146.48930	156.035	18.51	0.2383	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			272.95110	234.138	15.63	0.3448	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			546.85110	587.638	15.63	0.6552	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			917.71040	850.527	17.89	0.7008	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			191.61040	204.027	17.89	0.2992	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			280.41700	242.255	15.53	0.3386	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			589.71700	631.455	15.53	0.6614	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			585.99490	627.344	15.58	0.6534	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			293.29490	254.644	15.58	0.3466	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,378.23720	1,306.891	18.96	0.7974	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			130.93720	139.591	18.96	0.2026	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			614.16800	657.170	15.50	0.6719	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			271.46800	234.470	15.50	0.3281	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,564.45810	1,639.821	14.91	0.9591	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			21.75810	17.121	14.91	0.0409	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			747.50300	686.820	17.13	0.6143	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			280.20300	299.520	17.13	0.3857	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,699.35250	1,625.971	19.76	0.8513	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			92.05250	98.671	19.76	0.1487	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			28.31830	20.895	14.37	0.0502	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,431.01830	1,503.595	14.37	0.9498	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			6.77200	5.819	18.12	0.0130	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,414.57200	2,493.719	18.12	0.9870	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			427.73630	381.922	15.94	0.4418	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			467.23630	501.622	15.94	0.5582	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			152.81020	129.831	14.89	0.2075	0.00	0	45,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			882.61020	939.931	14.89	0.7925	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			728.86130	778.211	15.19	0.7188	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			229.06130	198.111	15.19	0.2812	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			674.27890	720.759	15.33	0.6879	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			264.47890	230.659	15.33	0.3121	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			617.23280	660.541	15.49	0.6529	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			307.43280	270.441	15.49	0.3471	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,297.24600	2,376.632	17.42	0.9803	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			10.64600	9.532	17.42	0.0197	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			483.30130	436.324	16.03	0.4612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			469.90130	503.424	16.03	0.5388	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,837.21020	1,915.363	15.91	0.9621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			371.44490	331.189	15.71	0.3891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			562.99090	602.936	15.73	0.6074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			376.39090	335.836	15.73	0.3926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			366.53780	326.583	15.70	0.3857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			587.63120	534.822	16.36	0.5176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			404.23120	431.922	16.36	0.4824	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,672.86100	1,750.294	15.37	0.9520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			26.26100	23.194	15.37	0.0480	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			568.04490	608.289	15.71	0.6109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			236.26170	205.538	15.24	0.2833	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			840.20590	894.594	15.01	0.7651	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			183.60590	157.494	15.01	0.2349	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			980.89650	917.228	17.61	0.6733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			247.49650	264.328	17.61	0.3267	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			573.13780	613.683	15.70	0.6143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			61.84980	50.068	14.59	0.0963	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			533.41610	571.575	15.82	0.5867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			406.81610	364.475	15.82	0.4133	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,321.83190	1,391.498	14.55	0.9126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			55.23190	44.398	14.55	0.0874	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			742.86170	792.638	15.24	0.7167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			189.32860	202.313	18.27	0.2607	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,500.63830	1,577.046	14.80	0.9382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			34.03830	29.946	14.80	0.0618	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			756.82940	698.495	16.93	0.5939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			323.42940	345.595	16.93	0.4061	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,278.44980	1,347.168	14.59	0.9037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,151.94680	1,217.553	14.70	0.8733	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			604.43670	646.802	15.60	0.6351	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			337.83670	299.702	15.60	0.3649	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,934.48780	2,012.984	16.23	0.9671	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			17.88780	15.884	16.23	0.0329	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,222.72860	1,155.213	18.27	0.7393	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,070.92620	1,134.253	14.77	0.8502	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		361.66380	322.009	15.68	0.3822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		578.26380	619.109	15.68	0.6178	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,365.77070	1,436.341	14.51	0.9210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		49.17070	39.241	14.51	0.0790	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		85.34680	70.453	14.70	0.1267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		314.92100	278.319	15.53	0.3477	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		180.38920	154.579	14.99	0.2317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		846.98920	901.679	14.99	0.7683	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		659.52660	704.962	15.45	0.6695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		292.92660	257.862	15.45	0.3305	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		104.32620	87.153	14.77	0.1498	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		146.74490	156.756	18.90	0.2087	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,646.30480	1,574.809	19.34	0.8210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		122.90480	131.909	19.34	0.1790	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,140.33690	1,074.048	18.05	0.7188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		206.93690	221.148	18.05	0.2812	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		631.52100	675.419	15.53	0.6523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		240.06810	209.035	15.25	0.2866	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,256.13770	1,188.161	18.36	0.7472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		182.73770	195.261	18.36	0.2528	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		441.73350	471.919	16.14	0.5152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		525.13350	474.819	16.14	0.4848	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,470.14490	1,399.656	18.90	0.7913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		243.09320	259.661	17.65	0.3219	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		780.80460	832.436	15.15	0.7364	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		214.20460	185.336	15.15	0.2636	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		449.61550	480.750	16.11	0.5219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		513.01550	463.650	16.11	0.4781	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		736.66810	786.135	15.25	0.7134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		19.76360	22.158	21.90	0.0360	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		829.18940	768.926	17.16	0.6219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		295.78940	316.025	17.16	0.3781	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		396.53220	354.781	15.79	0.4064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		543.13220	581.881	15.79	0.5936	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		996.49320	932.561	17.65	0.6781	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		133.42280	142.506	19.14	0.1918	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,596.05290	1,673.075	15.11	0.9463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		29.45290	25.975	15.11	0.0537	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		860.66730	916.307	14.98	0.7743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		174.06730	149.207	14.98	0.2257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,413.16360	3,335.058	21.90	0.9640	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		186.00200	198.755	18.31	0.2567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		207.14730	178.893	15.12	0.2571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		793.74730	845.993	15.12	0.7429	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,496.37360	1,425.621	18.97	0.7960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		142.97360	152.721	18.97	0.2040	0.00	0	911

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			1,566.82280	1,495.406	19.14	0.8082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			159.28060	136.349	14.94	0.2111	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,181.32570	1,114.410	18.16	0.7292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			197.92570	211.510	18.16	0.2708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,374.62310	1,445.368	14.51	0.9227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			48.02310	38.268	14.51	0.0773	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,239.40200	1,171.655	18.31	0.7433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			379.81080	405.850	16.52	0.4602	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,615.21910	1,692.348	15.18	0.9478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			28.61910	25.248	15.18	0.0522	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			36.72380	31.256	14.70	0.0644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,473.32380	1,548.356	14.70	0.9356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			895.88060	953.449	14.94	0.7889	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			20.61020	18.263	15.91	0.0379	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,392.13060	1,322.479	18.71	0.7763	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			158.73060	169.579	18.71	0.2237	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,877.31330	3,957.683	21.19	0.9987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.71330	0.583	21.19	0.0013	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			633.21080	578.750	16.52	0.5398	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,694.17500	2,617.293	21.19	0.9211	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			51.17500	54.993	21.19	0.0789	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			576.14120	524.958	16.25	0.5033	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			433.14120	462.658	16.25	0.4967	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,534.50980	1,464.961	18.82	0.7821	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			165.50980	176.761	18.82	0.2179	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			705.20640	750.623	15.41	0.6682	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			314.20640	278.823	15.41	0.3318	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,851.80440	1,780.160	19.50	0.8317	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			276.89480	295.418	17.51	0.3381	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			38.76720	33.294	15.04	0.0626	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,629.76720	1,705.094	15.04	0.9374	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			895.05590	835.412	17.18	0.6234	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			316.05590	337.212	17.18	0.3766	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			122.80440	131.960	19.50	0.1683	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			677.36470	721.351	15.49	0.6522	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			336.36470	299.551	15.49	0.3478	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			812.65140	863.261	15.14	0.7250	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			241.65140	211.460	15.14	0.2750	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,015.89480	953.618	17.51	0.6619	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			54.07570	44.947	14.48	0.0823	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,460.27570	1,532.047	14.48	0.9177	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,958.96570	1,887.041	19.60	0.8397	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			118.66570	127.641	19.60	0.1603	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,244.60170	1,311.104	14.66	0.8694	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			94.90170	80.504	14.66	0.1306	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,694.35900	1,627.647	18.73	0.7682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			203.25900	217.547	18.73	0.2318	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			805.20110	852.409	15.37	0.6677	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			356.30110	322.510	15.37	0.3323	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,007.69800	1,938.734	19.29	0.8143	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			378.68450	343.656	15.44	0.3463	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			156.59800	168.634	19.29	0.1857	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			58.22700	52.009	14.97	0.0810	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,707.12700	1,781.910	14.97	0.9190	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,047.42040	988.863	17.25	0.6286	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			356.32040	378.763	17.25	0.3714	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			777.58450	823.556	15.44	0.6537	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			83.69850	73.326	14.58	0.1098	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,494.29850	1,564.926	14.58	0.8902	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,874.59400	1,808.392	18.91	0.7827	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			196.39400	211.092	18.91	0.2173	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			505.19730	465.776	15.74	0.4073	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			696.99730	738.476	15.74	0.5927	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,857.46170	1,793.637	18.73	0.7635	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			228.96170	245.637	18.73	0.2365	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			890.27390	938.615	15.35	0.6689	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			388.77390	356.615	15.35	0.3311	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,178.64680	2,112.083	19.22	0.8071	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			180.14680	194.083	19.22	0.1929	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			75.25220	68.549	14.90	0.0938	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,776.75220	1,850.549	14.90	0.9062	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,199.82210	1,142.346	17.36	0.6381	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			381.32210	404.346	17.36	0.3619	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			862.75630	909.960	15.42	0.6561	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			411.25630	377.960	15.42	0.3439	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			114.38720	103.461	14.61	0.1326	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,531.08720	1,600.661	14.61	0.8674	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			631.11860	588.910	15.96	0.4485	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			671.31860	709.510	15.96	0.5515	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,345.34700	4,271.996	22.87	0.9334	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			57.34700	64.396	22.87	0.0666	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,478.31590	1,418.439	17.81	0.6841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			339.61590	360.039	17.81	0.3159	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,648.32630	2,580.081	19.71	0.8425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			149.62630	161.681	19.71	0.1575	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,985.80700	4,066.199	18.72	0.9932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.50700	4.599	18.72	0.0068	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,270.04160	2,347.976	15.12	0.9481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			38.74160	36.376	15.12	0.0519	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			681.74920	719.268	16.00	0.5444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			670.44920	627.668	16.00	0.4556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,229.49470	1,172.941	17.28	0.6303	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	15.55	Call		410.79470	434.541	17.28	0.3697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		1,071.15250	1,127.128	15.07	0.7249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		309.85250	285.528	15.07	0.2751	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,300.75950	3,229.450	20.70	0.8886	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		102.05950	111.050	20.70	0.1114	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		929.71560	978.943	15.33	0.6677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		408.41560	377.343	15.33	0.3323	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,224.64570	3,153.441	20.55	0.8846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		105.94570	115.041	20.55	0.1154	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		865.25590	911.683	15.49	0.6384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		463.95590	430.083	15.49	0.3616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		3,819.04320	3,747.119	21.70	0.9111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		80.34320	88.719	21.70	0.0889	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		408.33950	431.975	17.29	0.3679	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,237.03950	1,180.375	17.29	0.6321	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		998.09280	1,050.118	15.17	0.6968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		356.79280	328.518	15.17	0.3032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		455.25090	481.529	17.01	0.4015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,103.95090	1,049.929	17.01	0.5985	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,026.47300	2,956.343	20.23	0.8725	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		117.77300	127.943	20.23	0.1275	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		1,110.16250	1,167.510	15.03	0.7385	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		288.86250	265.910	15.03	0.2615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		4,642.81200	4,571.965	23.15	0.9364	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		54.11200	63.565	23.15	0.0636	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		3,973.86770	3,901.783	22.00	0.9165	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		75.16770	83.383	22.00	0.0835	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call		1,052.00040	1,107.283	15.09	0.7180	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put		320.70040	295.683	15.09	0.2820	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		969.12260	1,019.982	15.24	0.6847	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		377.82260	348.382	15.24	0.3153	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,012.64920	3,940.527	22.07	0.9178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		73.94920	82.127	22.07	0.0822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		195.03430	178.680	14.84	0.1952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,326.33430	1,390.280	14.84	0.8048	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,645.49470	3,573.762	21.37	0.9043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		86.79470	95.362	21.37	0.0957	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,598.15950	1,670.875	14.73	0.8670	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		116.85950	109.275	14.73	0.1330	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		711.87180	750.948	15.91	0.5610	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		630.57180	589.348	15.91	0.4390	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		1,253.96830	1,315.884	14.90	0.7843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		222.66830	204.284	14.90	0.2157	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,683.42770	1,757.116	14.78	0.8811	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		102.12770	95.516	14.78	0.1189	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,626.25720	3,554.545	21.33	0.9036	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	Call			87.55720	96.145	21.33	0.0964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			208.54240	191.190	14.87	0.2054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,289.84240	1,352.790	14.87	0.7946	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			549.19740	511.381	15.71	0.4030	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			780.49740	822.981	15.71	0.5970	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			862.61410	813.844	16.47	0.5262	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			563.91410	595.444	16.47	0.4738	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,199.47590	1,143.547	17.22	0.6230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			420.77590	445.147	17.22	0.3770	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,204.78660	1,265.228	14.94	0.7694	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			243.48660	223.628	14.94	0.2306	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			849.74890	895.473	15.53	0.6311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			478.44890	443.873	15.53	0.3689	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			393.93280	416.904	17.39	0.3572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,282.63280	1,225.304	17.39	0.6428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			980.62650	1,031.954	15.21	0.6896	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			369.32650	340.354	15.21	0.3104	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			881.00720	928.131	15.45	0.6457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			449.70720	416.531	15.45	0.3543	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			843.06910	794.787	16.42	0.5196	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			574.36910	606.387	16.42	0.4804	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			629.56990	664.131	16.18	0.5141	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			748.26990	702.531	16.18	0.4859	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			0.00000	843.168	15.66	0.6067	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			0.00000	491.568	15.66	0.3933	8,497,741.20	17,287	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			949.46870	898.650	16.67	0.5541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			520.76870	550.250	16.67	0.4459	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,929.95160	2,005.872	14.93	0.9150	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			68.65160	64.272	14.93	0.0850	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			0.00000	2,480.769	19.57	0.8333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			0.00000	172.368	19.57	0.1667	6,019,108.02	34,920	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,602.83180	2,534.845	19.64	0.8384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			154.13180	166.445	19.64	0.1616	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			0.00000	1,871.353	14.85	0.8979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			0.00000	79.753	14.85	0.1021	1,406,291.70	17,633	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,439.40490	1,506.181	14.74	0.8337	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			158.10490	144.581	14.74	0.1663	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,431.70450	1,498.299	14.75	0.8319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			160.40450	146.699	14.75	0.1681	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,447.13100	1,514.084	14.73	0.8356	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			155.83100	142.484	14.73	0.1644	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			973.95510	1,022.999	15.29	0.6718	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			417.35510	384.899	15.29	0.3282	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,335.36970	1,277.074	17.45	0.6416	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			411.96970	435.174	17.45	0.3584	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			258.75400	276.100	18.72	0.2429	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,002.15400	1,938.000	18.72	0.7571	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,339.66920	2,272.825	19.20	0.7996	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			206.26920	220.925	19.20	0.2004	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			946.52090	994.494	15.36	0.6601	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			439.92090	406.394	15.36	0.3399	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			90.78500	83.497	14.77	0.1031	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,847.38500	1,921.597	14.77	0.8969	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			144.22310	131.759	14.68	0.1495	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,574.42310	1,643.659	14.68	0.8505	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,172.80320	2,107.219	18.83	0.7544	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			284.80320	302.319	18.83	0.2456	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,057.03720	1,106.234	15.28	0.6751	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			445.03720	411.134	15.28	0.3249	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,494.79680	1,434.614	17.65	0.6485	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,600.24060	1,667.625	14.70	0.8338	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,917.35890	1,991.305	14.61	0.8904	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			105.35890	96.205	14.61	0.1096	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			436.79680	459.714	17.65	0.3515	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,510.49850	2,442.432	19.29	0.7935	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			232.49850	247.532	19.29	0.2065	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,029.69050	1,077.901	15.35	0.6641	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			467.69050	432.801	15.35	0.3359	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			178.24060	162.525	14.70	0.1662	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,313.25090	2,248.266	18.89	0.7514	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			308.55090	326.566	18.89	0.2486	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,131.55720	1,181.062	15.26	0.6784	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			466.25720	432.762	15.26	0.3216	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,651.01330	2,583.683	19.34	0.7880	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			488.92360	454.513	15.33	0.3320	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			256.31330	271.983	19.34	0.2120	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			116.09110	105.901	14.43	0.1135	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,981.39110	2,054.201	14.43	0.8865	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,625.77280	1,565.809	17.78	0.6519	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			461.07280	484.109	17.78	0.3481	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,104.22360	1,152.813	15.33	0.6680	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			211.09020	193.473	14.73	0.1798	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,642.09020	1,707.273	14.73	0.8202	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			801.63400	757.285	16.10	0.4498	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			836.43400	874.885	16.10	0.5502	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,201.15120	5,128.370	22.53	0.9170	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			92.85120	102.670	22.53	0.0830	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,016.61750	3,098.991	13.56	0.9784	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			14.91750	14.691	13.56	0.0216	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,511.64450	1,572.930	14.91	0.7811	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			0.00000	440.818	18.22	0.3137	220,409.25	500	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			541.21370	566.685	17.41	0.3880	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,459.51370	1,402.385	17.41	0.6120	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			310.19000	327.333	18.99	0.2432	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			538.72430	564.096	17.42	0.3865	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,467.02430	1,409.796	17.42	0.6135	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			543.71630	569.287	17.39	0.3894	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,452.01630	1,394.987	17.39	0.6106	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			0.00000	1,836.519	18.22	0.6863	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			443.17310	464.753	18.05	0.3283	0.00	0	15,000
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,121.54940	2,193.073	14.15	0.9025	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			99.84940	88.773	14.15	0.0975	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,324.31270	1,380.846	15.09	0.7299	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			372.61270	346.546	15.09	0.2701	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,438.49000	2,373.033	18.99	0.7568	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			121.55970	108.834	14.29	0.1143	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,056.08720	1,101.433	15.52	0.6379	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			574.38720	537.133	15.52	0.3621	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,286.37370	1,341.859	15.14	0.7186	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			394.67370	367.559	15.14	0.2814	183,779.55	500	15,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,801.47310	1,740.453	18.05	0.6717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			335.56250	353.691	18.80	0.2600	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,761.50100	1,700.882	17.97	0.6654	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			453.20100	475.182	17.97	0.3346	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,415.87680	1,474.818	15.00	0.7559	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			324.17680	300.518	15.00	0.2441	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,013.25970	2,083.134	14.29	0.8857	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			279.94450	258.630	14.91	0.2189	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,751.65170	2,684.337	19.40	0.7888	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			263.35170	278.637	19.40	0.2112	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,243.09410	1,297.349	15.18	0.7052	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			421.39410	393.049	15.18	0.2948	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,293.86250	2,229.391	18.80	0.7400	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,460.79340	2,395.162	18.93	0.7482	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			334.49340	352.362	18.93	0.2518	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,210.78260	1,262.271	15.26	0.6820	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			487.08260	455.071	15.26	0.3180	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,798.77820	2,730.964	19.37	0.7825	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			282.47820	298.164	19.37	0.2175	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			125.93830	114.355	14.20	0.1162	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,049.63830	2,121.555	14.20	0.8838	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,771.63070	1,710.693	17.91	0.6559	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			485.33070	507.893	17.91	0.3441	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,183.47670	1,232.514	15.29	0.6725	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			509.77670	475.314	15.29	0.3275	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			245.07700	224.933	14.79	0.1919	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,682.27700	1,745.833	14.79	0.8081	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			277.49250	255.069	14.85	0.2022	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	31/01/2020	Foreign Exchange Option	13.54	Call			1,717.19250	1,779.669	14.85	0.7978	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			815.65770	771.780	15.93	0.4120	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,066.95770	1,108.880	15.93	0.5880	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			310.07320	285.324	14.88	0.2112	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,756.87320	1,818.024	14.88	0.7888	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,026.25590	2,955.630	19.34	0.7622	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			358.95590	374.530	19.34	0.2378	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			795.06270	825.747	16.90	0.4634	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,342.36270	1,286.847	16.90	0.5366	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			788.81220	819.271	16.93	0.4606	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,356.11220	1,300.371	16.93	0.5394	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,169.54030	3,255.844	12.40	0.9770	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			16.84030	16.944	12.40	0.0230	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,512.92400	1,568.412	15.17	0.7221	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			460.22400	429.512	15.17	0.2779	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			791.92770	822.505	16.92	0.4620	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,349.22770	1,293.605	16.92	0.5380	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			343.97620	319.433	15.01	0.2202	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,799.17620	1,861.033	15.01	0.7798	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			375.69880	350.688	15.12	0.2280	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,832.29880	1,894.188	15.12	0.7720	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			413.00520	387.818	15.27	0.2354	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,884.40520	1,946.718	15.27	0.7646	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,174.76860	1,218.496	16.91	0.5566	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,124.26860	1,080.396	16.91	0.4434	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,182.62670	1,226.579	16.89	0.5594	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,112.12670	1,068.479	16.89	0.4406	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,178.69040	1,222.534	16.90	0.5580	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,118.19040	1,074.434	16.90	0.4420	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,246.32310	1,200.880	17.00	0.4548	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,196.52310	1,243.480	17.00	0.5452	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,293.38150	1,344.185	16.79	0.5599	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,239.28150	1,192.784	16.79	0.4401	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,300.97990	1,352.011	16.77	0.5623	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,226.87990	1,180.611	16.77	0.4377	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,297.17410	1,348.091	16.78	0.5611	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,233.07410	1,186.691	16.78	0.4389	0.00	0	0
Total \$ / R Option												22,044,292.72	125,840	6,681,155
Total \$ / R												3,262,405,488.92	347,288	7,958,028
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.49380		14.41770			0.0000	0.00	0	61
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.64710		14.56660			0.0000	0.00	0	465
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.81160		14.73130			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.97430		14.89170			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		15.14890		15.06270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												0.00	0	526
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		39,807.72660	46,681.112	16.66	0.9695	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		1,037.72660	301.112	16.66	0.0305	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		38,869.84970	45,705.724	16.58	0.9672	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		1,099.84970	325.724	16.58	0.0328	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		40,749.08190	47,658.300	16.74	0.9717	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		979.08190	278.300	16.74	0.0283	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		56,804.49300	60,828.951	15.71	0.6109	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		37,144.49300	33,118.951	15.71	0.3891	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		56,299.08710	60,293.599	15.73	0.6074	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		37,639.08710	33,583.599	15.73	0.3926	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		57,313.77840	61,368.249	15.70	0.6143	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		36,653.77840	32,658.249	15.70	0.3857	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		69,023.24830	72,819.599	15.97	0.5491	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		65,893.24830	61,659.599	15.97	0.4509	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		68,597.88620	72,371.981	15.99	0.5467	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		66,467.88620	62,211.981	15.99	0.4533	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		69,451.43790	73,269.681	15.96	0.5514	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		65,321.43790	61,109.681	15.96	0.4486	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		127,389.67870	132,903.412	15.15	0.7148	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		40,219.67870	37,473.412	15.15	0.2852	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		126,769.54310	132,265.398	15.16	0.7128	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		40,599.54310	37,835.398	15.16	0.2872	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		128,012.43940	133,543.582	15.14	0.7167	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		39,842.43940	37,113.582	15.14	0.2833	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		115,170.87540	119,394.180	15.77	0.6094	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		76,900.87540	72,504.180	15.77	0.3906	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		114,711.76150	118,920.567	15.78	0.6077	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		77,441.76150	73,030.567	15.78	0.3923	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		115,631.83220	119,869.092	15.76	0.6111	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		76,361.83220	71,979.092	15.76	0.3889	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	526
£ / R	On	18/03/2019	Foreign Exchange Future			19.20120	19.01360		0.0000	15,245,752.80	794	40,103		
£ / R	On	29/03/2019	Foreign Exchange Future			19.23740	19.04820		0.0000	0.00	0	80		
£ / R	On	15/04/2019	Foreign Exchange Future			19.29290	19.10220		0.0000	38,585.80	2	43		
£ / R	On	26/04/2019	Foreign Exchange Future			19.32850	19.13700		0.0000	0.00	0	120		
£ / R	On	29/04/2019	Foreign Exchange Future			19.33830	19.14650		0.0000	0.00	0	27		
£ / R	On	14/06/2019	Foreign Exchange Future			19.48810	19.29300		0.0000	251,143,144.70	12,887	198,850		
£ / R	On	16/09/2019	Foreign Exchange Future			19.79410	19.59830		0.0000	0.00	0	19,514		
£ / R	On	13/12/2019	Foreign Exchange Future			20.09140	19.89130		0.0000	11,251,184.00	560	12,845		
£ / R	On	16/03/2020	Foreign Exchange Future			20.41270	20.20610		0.0000	0.00	0	4,674		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												277,678,667.30	14,243	276,256
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,426.60330	2,239.138	35.64	0.9983	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			0.20330	0.338	35.64	0.0017	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			992.07460	809.033	23.71	0.9484	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			5.67460	10.233	23.71	0.0516	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,169.69290	985.210	25.51	0.9677	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			3.29290	6.410	25.51	0.0323	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			113.38130	62.508	17.66	0.2812	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			126.98130	263.708	17.66	0.7188	131,853.90	500	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1,017.34780	1,203.396	27.32	0.9885	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3.74780	2.196	27.32	0.0115	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			733.24620	918.149	25.62	0.9661	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			9.64620	6.949	25.62	0.0339	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			71.25880	40.431	19.11	0.1895	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			214.85880	371.631	19.11	0.8105	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			65.97780	130.128	15.52	0.5176	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			242.37780	118.928	15.52	0.4824	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			723.55920	908.342	25.51	0.9651	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			9.95920	7.142	25.51	0.0349	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			713.88340	898.541	25.40	0.9641	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			10.28340	7.341	25.40	0.0359	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			16.77280	13.970	18.29	0.0467	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			974.97280	1,161.370	18.29	0.9533	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			46.16850	33.419	15.55	0.0812	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			1,038.36850	1,216.319	15.55	0.9188	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			71.42540	50.826	15.31	0.1028	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,098.42540	1,269.326	15.31	0.8972	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,499.57080	1,681.777	15.70	0.9491	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			33.07080	23.477	15.70	0.0509	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			962.18150	1,107.316	15.20	0.7351	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			299.18150	249.216	15.20	0.2649	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			955.50430	1,100.230	15.20	0.7327	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			302.50430	252.130	15.20	0.2673	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			968.88440	1,114.429	15.20	0.7373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			295.88440	246.329	15.20	0.2627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			141.51860	114.675	15.41	0.1434	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,434.51860	1,602.775	15.41	0.8566	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,245.36400	1,390.551	14.92	0.6992	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			477.06400	426.451	14.92	0.3008	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,257.95960	1,403.728	14.92	0.7027	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			469.65960	419.628	14.92	0.2973	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			305.17010	274.172	15.16	0.2134	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,633.47010	1,798.272	15.16	0.7866	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,251.65220	1,397.133	14.92	0.7010	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			473.35220	423.033	14.92	0.2990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,005.44790	1,118.783	15.13	0.5475	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,064.14790	977.383	15.13	0.4525	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			0.00000	2,479.174	16.37	0.7292	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			0.00000	440.574	16.37	0.2708	220,286.90	500	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,001.12170	1,113.975	15.14	0.5460	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,069.82170	982.575	15.14	0.4540	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			996.80400	1,109.183	15.14	0.5445	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,075.50400	987.783	15.14	0.4555	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			0.00000	1,819.860	15.07	0.7239	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			0.00000	478.460	15.07	0.2761	239,229.95	500	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,185.41900	1,293.755	15.24	0.5436	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,289.31900	1,191.055	15.24	0.4564	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,193.88820	1,303.003	15.23	0.5461	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,277.78820	1,180.303	15.23	0.4539	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			672.92300	612.921	15.07	0.2913	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,879.02300	2,025.621	15.07	0.7087	1,012,810.70	500	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,189.64710	1,298.369	15.24	0.5449	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,283.54710	1,185.669	15.24	0.4551	0.00	0	0
Total £ / R Option												1,604,181.45	2,000	8,500
Total £ / R												279,282,848.75	16,243	284,756
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12990		0.12960			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13220		0.13180			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13470		0.13430			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13710		0.13670			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13980		0.13940			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			125.76660	95.012	16.57	0.5142	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,960.00000	1,990.000	20.40	1.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.00000	0.000	20.40	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			960.19900	990.138	25.45	0.9986	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			0.19900	0.138	25.45	0.0014	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			85.76660	85.012	16.57	0.4858	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,049.31880	1,006.549	19.36	0.7058	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,231.48690	1,257.629	14.35	0.9161	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			51.48690	37.629	14.35	0.0839	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			559.50500	565.909	17.04	0.5944	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			379.50500	345.909	17.04	0.4056	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			229.31880	226.549	19.36	0.2942	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,062.24370	1,018.065	18.48	0.5896	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,543.71060	1,566.303	14.95	0.8720	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			113.71060	96.303	14.95	0.1280	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			889.25000	894.289	16.77	0.6393	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			459.25000	424.289	16.77	0.3607	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			492.24370	488.065	18.48	0.4104	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,829.38680	1,847.217	15.19	0.8595	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			159.38680	137.217	15.19	0.1405	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,176.19690	1,179.567	16.77	0.6695	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			506.19690	469.567	16.77	0.3305	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			745.73380	739.988	18.34	0.4792	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,075.73380	1,029.988	18.34	0.5208	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,020.02240	1,011.518	18.25	0.5334	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,080.02240	1,031.518	18.25	0.4666	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			705.66480	692.961	19.52	0.3969	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,765.66480	1,712.961	19.52	0.6031	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,477.18310	1,478.732	16.79	0.6969	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			537.18310	498.732	16.79	0.3031	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	18/03/2019	Foreign Exchange Future			16.38700		16.30960			0.0000	331,672,880.00	20,240	36,389
€ / R	On	29/03/2019	Foreign Exchange Future			16.42410		16.34530			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.48090		16.40140			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.51760		16.43750			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.66870		16.58620			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.68220		16.59950			0.0000	48,912,210.40	2,932	119,764
€ / R	On	14/08/2019	Foreign Exchange Future			16.89000		16.80680			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.00160		16.91880			0.0000	606,311,059.20	35,662	39,779
€ / R	On	13/12/2019	Foreign Exchange Future			17.31370		17.22800			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.53120		17.44200			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.65660		17.56640			0.0000	0.00	0	4,361
Total € / R Future												986,896,149.60	58,834	218,112
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			38.71870	17.741	13.42	0.1483	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			36.71420	16.575	13.50	0.1397	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			711.74040	787.369	17.73	0.9961	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			2.14040	0.369	17.73	0.0039	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.52080	1.275	22.76	0.0097	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,021.92080	944.274	22.76	0.9903	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			198.31870	254.741	13.42	0.8517	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			326.90750	393.257	14.60	0.9420	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			214.40870	272.481	13.58	0.8685	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			34.80870	15.481	13.58	0.1315	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,340.44850	3,263.035	48.11	0.9998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.04850	0.035	48.11	0.0002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			206.31420	263.575	13.50	0.8603	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			17.30750	6.257	14.60	0.0580	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			165.05490	125.487	13.03	0.3998	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			190.35490	229.587	13.03	0.6002	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put		219.79630	172.837	13.49	0.3719	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		341.19630	373.737	13.49	0.6281	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put		329.32290	278.957	14.43	0.4426	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		346.82290	376.557	14.43	0.5574	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		10.95380	9.604	15.80	0.0197	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		2,347.15380	2,428.304	15.80	0.9803	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		402.54500	432.138	15.37	0.4606	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		663.04500	609.938	15.37	0.5394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call		1,317.69180	1,388.277	13.41	0.8979	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put		68.19180	56.077	13.41	0.1021	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put		0.00000	478.585	14.97	0.4716	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call		0.00000	520.785	14.97	0.5284	156,235.59	300	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		399.18270	428.523	15.39	0.4577	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		669.68270	616.323	15.39	0.5423	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		395.84470	424.936	15.41	0.4548	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		676.34470	622.736	15.41	0.5452	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		287.61770	261.433	14.01	0.2671	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,064.41770	1,121.433	14.01	0.7329	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		2,955.02620	2,876.937	18.95	0.8794	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		111.82620	116.937	18.95	0.1206	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		936.85300	988.658	14.25	0.6814	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		370.05300	338.658	14.25	0.3186	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		574.02630	607.357	15.21	0.4910	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		777.22630	727.357	15.21	0.5090	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,298.31750	1,238.086	16.08	0.6284	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		285.12330	298.015	17.27	0.2524	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		444.63760	467.042	16.09	0.3699	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,305.83760	1,245.442	16.09	0.6301	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		442.17260	464.408	16.11	0.3682	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,313.37260	1,252.808	16.11	0.6318	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		447.11750	469.687	16.08	0.3716	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		1,691.10260	1,624.443	16.80	0.7055	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		339.90260	356.043	16.80	0.2945	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,487.98960	1,553.965	13.78	0.8189	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		189.18960	172.365	13.78	0.1811	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		1,966.32330	1,896.415	17.27	0.7476	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,519.54720	3,608.624	14.54	0.9716	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		21.54720	24.924	14.54	0.0284	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,463.10780	1,529.020	14.18	0.7350	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put		34.83280	36.754	14.16	0.0408	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call		1,778.59320	1,850.547	13.99	0.8073	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put		250.59320	236.847	13.99	0.1927	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,428.35120	1,373.015	16.06	0.5862	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		633.56820	663.789	16.07	0.4123	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,435.56820	1,380.089	16.07	0.5877	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,616.51610	3,538.243	19.06	0.8354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			224.51610	231.943	19.06	0.1646	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,172.83280	3,260.454	14.16	0.9592	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			385.10780	365.320	14.18	0.2650	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			639.14170	669.656	16.05	0.4152	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,421.14170	1,365.956	16.05	0.5848	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,868.64760	2,795.074	18.13	0.7800	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			306.64760	318.774	18.13	0.2200	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			636.35120	666.715	16.06	0.4138	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			764.03000	729.097	14.78	0.3865	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,206.03000	1,260.297	14.78	0.6135	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			801.27580	765.103	14.86	0.3979	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,173.27580	1,226.303	14.86	0.6021	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			591.27790	562.566	14.42	0.3288	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,383.27790	1,443.766	14.42	0.6712	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			717.43780	684.105	14.69	0.3717	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,249.43780	1,305.305	14.69	0.6283	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			779.84100	812.904	16.16	0.4247	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,663.44100	1,606.304	16.16	0.5753	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			777.07980	809.966	16.17	0.4235	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,670.67980	1,613.366	16.17	0.5765	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			774.33670	807.041	16.18	0.4223	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,677.93670	1,620.440	16.18	0.5777	0.00	0	0
Total € / R Option												156,235.59	300	675,166
Total € / R												987,052,385.19	59,134	893,278
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.22480		10.19410			0.0000	3,803,625.60	372	4,865
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.34680		10.31330			0.0000	3,807,622.40	368	15,800
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.48140		10.44760			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.61560		10.58020			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.76090		10.72270			0.0000	0.00	0	0
Total AU\$ / R Future												7,611,248.00	740	21,578
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			10.99800	11.126	13.09	0.1534	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			186.89800	156.326	13.09	0.8466	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			12.87870	13.278	12.67	0.1812	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			168.77870	138.479	12.67	0.8188	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			11.89600	12.148	12.88	0.1667	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			177.79600	147.348	12.88	0.8333	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			762.20200	734.003	14.10	0.7966	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			74.15530	79.376	14.13	0.2003	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			770.85530	742.576	14.13	0.7997	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			72.83450	77.973	14.15	0.1972	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			779.53450	751.173	14.15	0.8028	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			75.50200	80.803	14.10	0.2034	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			564.25380	545.479	12.70	0.6004	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			247.83320	263.098	12.66	0.4071	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			550.23320	531.698	12.66	0.5929	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			244.82590	259.972	12.68	0.4034	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			557.22590	538.572	12.68	0.5966	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			241.85380	256.879	12.70	0.3996	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			332.31790	347.285	12.81	0.4275	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			652.11790	631.685	12.81	0.5725	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			329.18250	344.036	12.83	0.4244	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			658.98250	638.436	12.83	0.5756	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			335.48620	350.561	12.79	0.4306	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			645.28620	624.961	12.79	0.5694	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			722.02600	700.516	12.97	0.6027	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			302.22600	316.116	12.97	0.3973	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			743.68850	719.380	12.90	0.5556	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			413.15910	426.962	12.91	0.4417	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			750.45910	726.061	12.91	0.5583	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			409.95460	423.664	12.93	0.4391	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			757.25460	732.764	12.93	0.5609	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			416.38850	430.280	12.90	0.4444	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												7,611,248.00	740	22,578
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.88090		10.82470			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.01870		10.95910			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.16550		11.10610			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.30910		11.24850			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.46640		11.40130			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,300
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			121.28060	163.631	13.40	0.8420	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			26.58060	12.732	13.40	0.1580	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			113.54420	155.001	13.29	0.8274	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			28.84420	14.101	13.29	0.1726	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			129.18700	172.386	13.51	0.8555	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			24.48700	11.486	13.51	0.1445	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			388.90340	421.442	13.71	0.6277	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			229.80340	202.742	13.71	0.3723	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			383.50870	415.721	13.72	0.6225	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			234.40870	207.021	13.72	0.3775	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			394.35420	427.217	13.70	0.6328	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			225.25420	198.517	13.70	0.3672	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			332.26840	356.094	14.32	0.4429	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			616.16840	580.594	14.32	0.5571	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			329.00010	352.645	14.34	0.4396	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			622.90010	587.145	14.34	0.5604	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			335.56750	359.576	14.30	0.4462	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			609.46750	574.076	14.30	0.5538	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			420.82840	447.955	14.08	0.4583	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			712.32840	678.855	14.08	0.5417	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			417.48990	444.456	14.10	0.4556	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			718.98990	685.356	14.10	0.5444	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			424.19310	451.485	14.07	0.4611	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			705.69310	672.385	14.07	0.5389	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			511.03880	541.421	13.96	0.4730	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			799.73880	765.021	13.96	0.5270	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			507.64970	537.874	13.98	0.4707	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			806.34970	771.474	13.98	0.5293	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			514.45530	544.991	13.95	0.4754	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			793.15530	758.591	13.95	0.5246	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,300
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			14.43770		14.33670			0.0000	0.00	0	893
CHF / R	On	14/06/2019	Foreign Exchange Future			14.71030		14.60400			0.0000	0.00	0	1,393
CHF / R	On	16/09/2019	Foreign Exchange Future			15.00670		14.89980			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.29600		15.18630			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.61580		15.50090			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	2,386
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			46.33410	64.303	13.16	0.4383	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			179.63410	96.603	13.16	0.5617	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			44.45720	61.323	13.37	0.4199	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			187.75720	103.623	13.37	0.5801	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			48.31050	67.460	12.94	0.4573	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			171.61050	89.760	12.94	0.5427	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			395.53590	446.747	15.49	0.5086	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			521.53590	466.447	15.49	0.4914	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			391.81160	442.650	15.51	0.5052	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			527.81160	472.350	15.51	0.4948	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			399.29680	450.878	15.47	0.5121	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			515.29680	460.578	15.47	0.4879	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			398.01150	435.694	16.64	0.3762	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,188.21150	1,118.994	16.64	0.6238	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			395.57040	432.968	16.66	0.3743	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,195.77040	1,126.268	16.66	0.6257	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			400.46510	438.438	16.63	0.3781	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,180.66510	1,111.738	16.63	0.6219	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			577.98060	626.970	17.00	0.4166	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,341.68060	1,280.970	17.00	0.5834	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			575.29830	624.011	17.01	0.4150	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,348.99830	1,288.011	17.01	0.5850	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			572.63000	621.073	17.03	0.4135	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,356.33000	1,295.073	17.03	0.5865	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			649.37140	699.508	17.61	0.3945	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,778.47140	1,713.708	17.61	0.6055	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			646.97680	696.954	17.62	0.3933	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,786.07680	1,721.154	17.62	0.6067	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			651.77070	702.067	17.59	0.3957	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,770.87070	1,706.267	17.59	0.6043	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	2,386
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14590		2.14590			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16810		2.16810			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.19190		2.19190			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.21470		2.21470			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			481.55660	474.069	15.62	0.9083	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			22.55660	15.069	15.62	0.0917	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			670.04030	665.371	17.17	0.9594	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			11.04030	6.371	17.17	0.0406	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			574.72420	568.767	16.40	0.9390	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			15.72420	9.767	16.40	0.0610	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			48.51570	47.434	13.34	0.0716	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,938.16860	1,936.968	13.33	0.9176	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			57.16860	55.968	13.33	0.0824	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,848.04600	1,846.720	13.32	0.9058	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			67.04600	65.720	13.32	0.0942	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,029.51570	2,028.434	13.34	0.9284	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,413.44510	1,411.555	13.15	0.7103	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			394.44510	392.555	13.15	0.2897	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,344.59970	1,342.665	13.11	0.6931	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			425.59970	423.665	13.11	0.3069	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,484.06090	1,482.219	13.18	0.7270	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			365.06090	363.219	13.18	0.2730	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			559.37910	557.720	13.32	0.3166	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,546.68410	1,544.986	13.37	0.6683	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			599.68410	597.986	13.37	0.3317	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,667.74080	1,666.123	13.27	0.6985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			520.74080	519.123	13.27	0.3015	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,606.37910	1,604.720	13.32	0.6834	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19600		2.18620			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23670		2.22620			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.28080		2.27030			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.32390		2.31310			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.37130		2.36000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	250
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			752.63120	654.491	18.93	0.9251	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			22.18660	23.264	16.37	0.1253	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			560.18660	463.264	16.37	0.8747	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			17.83070	18.124	17.65	0.0959	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			655.83070	558.124	17.65	0.9041	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			14.63120	14.491	18.93	0.0749	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,047.99970	1,114.884	13.24	0.7350	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			285.99970	247.884	13.24	0.2650	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			983.62210	1,047.551	13.31	0.7107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			321.62210	280.551	13.31	0.2893	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,115.03120	1,184.836	13.17	0.7585	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			253.03120	217.837	13.17	0.2415	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			470.50650	501.411	14.79	0.3336	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,767.50650	1,693.411	14.79	0.6664	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			519.19620	552.156	14.60	0.3608	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,616.19620	1,544.155	14.60	0.6392	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			494.25140	526.164	14.69	0.3470	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,691.25140	1,618.164	14.69	0.6530	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			476.22910	506.962	15.66	0.2784	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,745.22910	2,667.962	15.66	0.7216	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			459.46090	489.513	15.74	0.2701	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,828.46090	2,750.513	15.74	0.7299	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			493.69450	525.129	15.58	0.2870	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,662.69450	2,586.129	15.58	0.7130	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,043.51210	2,962.689	15.69	0.6934	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			623.69560	655.233	15.75	0.2989	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,123.69560	3,042.233	15.75	0.7011	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			604.51830	635.424	15.80	0.2914	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,204.51830	3,122.424	15.80	0.7086	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			643.51210	675.689	15.69	0.3066	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	250
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.84650		1.83710			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.87020		1.85970			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.89510		1.88470			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91880		1.90800			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			490.65490	571.812	17.86	0.9527	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			19.65490	6.812	17.86	0.0473	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			401.02900	476.322	17.10	0.9242	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			30.02900	11.322	17.10	0.0758	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			583.76130	669.097	18.62	0.9707	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			12.76130	4.097	18.62	0.0293	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,186.15270	1,262.095	14.92	0.8019	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			189.15270	160.095	14.92	0.1981	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,115.06800	1,186.926	14.98	0.7793	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			218.06800	184.926	14.98	0.2207	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,259.92580	1,339.723	14.85	0.8233	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			162.92580	137.723	14.85	0.1767	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,176.85450	1,240.625	15.33	0.6643	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			529.85450	489.625	15.33	0.3357	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,122.77760	1,184.239	15.43	0.6452	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			575.77760	533.239	15.43	0.3548	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,233.05290	1,299.135	15.23	0.6833	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			486.05290	448.135	15.23	0.3167	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,387.22650	1,450.325	15.53	0.6477	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			707.22650	662.325	15.53	0.3523	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,335.88130	1,397.076	15.62	0.6321	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			755.88130	709.076	15.62	0.3679	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,440.29840	1,505.305	15.44	0.6632	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			660.29840	617.305	15.44	0.3368	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.14460		0.14380			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14440		0.14320			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14390		0.14270			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14370		0.14190			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14220		0.13940			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68800		1.67830			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
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71150		1.70130			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73670		1.72650			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.76090		1.75040			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.87840		9.86310			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.99960		9.98120			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.12890		10.11090			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.25560		10.23650			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.39000		10.36940			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			334.89230	349.205	15.68	0.9860	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			1.79230	0.805	15.68	0.0140	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			325.08210	339.310	15.55	0.9842	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			1.98210	0.910	15.55	0.0158	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			344.72120	359.112	15.81	0.9875	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			1.62120	0.712	15.81	0.0125	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			295.46190	302.595	13.08	0.5614	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			234.26190	222.995	13.08	0.4386	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			290.48740	297.492	13.09	0.5553	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			239.28740	227.892	13.09	0.4447	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			300.49570	307.762	13.07	0.5675	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			229.29570	218.162	13.07	0.4325	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			510.74970	522.737	12.89	0.6366	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			249.84970	243.837	12.89	0.3634	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			505.08580	516.985	12.90	0.6324	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			254.18580	248.085	12.90	0.3676	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			516.45850	528.533	12.88	0.6408	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			245.55850	239.633	12.88	0.3592	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			426.26090	434.818	13.50	0.4921	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			539.76090	529.218	13.50	0.5079	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			422.43270	430.934	13.52	0.4889	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			545.93270	535.334	13.52	0.5111	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			430.11780	438.730	13.49	0.4953	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			533.61780	523.130	13.49	0.5047	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			501.91680	509.690	13.68	0.4913	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			652.51680	639.690	13.68	0.5087	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			498.18410	505.910	13.69	0.4886	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			658.78410	645.910	13.69	0.5114	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			505.67620	513.497	13.66	0.4940	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			646.27620	633.497	13.66	0.5060	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	646
PULA / R On 18/03/2019 Foreign Exchange Future			1.34900		1.34600			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.35570		1.35230			0.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Future			1.36110		1.35780			0.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Future			1.36550		1.36210			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			60.00000	90.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			40.00000	10.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			160.00000	190.000		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			323.00000	357.000		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			223.00000	257.000		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			423.00000	457.000		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			278.00000	311.000		1.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 16/09/2019 Foreign Exchange Option	1.34	Call			178.00000	211.000		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			378.00000	411.000		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			221.00000	255.000		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			121.00000	155.000		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			321.00000	355.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £ On 18/03/2019 Foreign Exchange Future			1.32480		1.31880			0.0000	0.00	0	5
QUANTO £ On 14/06/2019 Foreign Exchange Future			1.33050		1.32450			0.0000	0.00	0	0
QUANTO £ On 16/09/2019 Foreign Exchange Future			1.33640		1.33040			0.0000	0.00	0	0
QUANTO £ On 13/12/2019 Foreign Exchange Future			1.34170		1.33570			0.0000	0.00	0	2,219
QUANTO £ On 16/03/2020 Foreign Exchange Future			1.34750		1.34150			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	2,224

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO £ / \$											0.00	0	2,224
QUANTO €On	18/03/2019	Foreign Exchange Future			1.13060		1.13120			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.13890		1.13960			0.0000	662,839.80	582	0
QUANTO €On	16/09/2019	Foreign Exchange Future			1.14790		1.14850			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.15620		1.15690			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.16550		1.16620			0.0000	0.00	0	0
Total QUANTO € / \$ Future											662,839.80	582	5
Total QUANTO € / \$											662,839.80	582	5
SGD / R	On	18/03/2019	Foreign Exchange Future		10.69250		10.64150			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future		10.82410		10.76980			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future		10.96660		10.91170			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future		11.10850		11.05150			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call		305.35270	353.600	15.28	0.9823	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put		3.85270	1.100	15.28	0.0177	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call		295.74480	343.737	15.17	0.9802	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put		4.24480	1.237	15.17	0.0198	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		314.99620	363.477	15.39	0.9842	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		3.49620	0.977	15.39	0.0158	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		42.58410	35.536	12.73	0.1046	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		819.53240	867.172	12.71	0.9013	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put		39.73240	33.072	12.71	0.0987	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		810.93960	858.387	12.72	0.8983	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		41.13960	34.287	12.72	0.1017	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		802.38410	849.636	12.73	0.8954	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call		624.08280	663.188	13.11	0.6883	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put		232.38280	216.588	13.11	0.3117	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call		618.11260	657.004	13.12	0.6846	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put		236.41260	220.404	13.12	0.3154	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call		612.18680	650.864	13.14	0.6808	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put		240.48680	224.264	13.14	0.3192	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call		711.05950	748.687	13.27	0.6583	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put		329.55950	310.187	13.27	0.3417	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call		705.53580	742.987	13.28	0.6552	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put		334.03580	314.487	13.28	0.3448	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call		716.61740	754.421	13.26	0.6614	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put		325.11740	305.921	13.26	0.3386	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future		2.64380		2.62930			0.0000	66,095,000.00	25,000	1,696

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	14/06/2019	Foreign Exchange Future			2.54400		2.53070			0.0000	76,320,000.00	30,000	30,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.45270		2.44170			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.38130		2.37260			0.0000	0.00	0	0
Total TRY / R Future												142,415,000.00	55,000	31,696
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			1.14480	1.192	18.96	0.0541	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			101.84480	87.392	18.96	0.9459	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			0.98590	0.961	19.80	0.0433	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			111.68590	97.161	19.80	0.9567	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			1.34650	1.499	18.12	0.0684	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			92.04650	77.699	18.12	0.9316	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.55830	0.683	25.69	0.0067	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			999.85830	986.684	25.69	0.9933	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.52090	0.639	25.69	0.0063	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,009.82090	996.639	25.69	0.9937	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.59810	0.731	25.69	0.0071	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			989.89810	976.731	25.69	0.9929	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			167.89340	176.329	17.26	0.6587	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			76.19340	73.629	17.26	0.3413	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			161.47010	169.803	17.19	0.6463	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			79.77010	77.103	17.19	0.3537	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			174.43980	183.240	17.37	0.6705	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			72.73980	70.540	17.37	0.3295	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			199.27770	206.837	18.74	0.6364	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			106.67770	105.537	18.74	0.3636	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			193.20040	200.742	18.69	0.6264	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			110.60040	109.442	18.69	0.3736	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			187.22280	194.746	18.64	0.6163	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			114.62280	113.446	18.64	0.3837	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												142,415,000.00	55,000	31,696
Total Futures												4 655 625 100.90	350,847	1,844,018
Total Options												23 804 709.76	128,140	7,365,821
Grand Total:												4,679,429,810.66	478,987	9,209,839