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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/01/2019 Foreign Exchange Future			13.88160		13.91760			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			13.88560		13.92420			0.0000	0.00	0	174
\$ / R On 16/01/2019 Foreign Exchange Future			13.88780		13.92580			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.89010		13.92750			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.89230		13.92910			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.89730		13.93390			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.90380		13.94030			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.91200		13.94840			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.91360		13.95000			0.0000	0.00	0	2,002
\$ / R On 13/02/2019 Foreign Exchange Future			13.93510		13.97100			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.93840		13.97440			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.95540		13.99150			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.96040		13.99660			0.0000	0.00	0	6,102
\$ / R On 04/03/2019 Foreign Exchange Future			13.96720		14.00350			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.96890		14.00520			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.97900		14.01540			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.99120		14.02780			0.0000	1,180,297,632.00	84,360	505,311
\$ / R On 27/03/2019 Foreign Exchange Future			14.00690		14.04370			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.01040		14.04720			0.0000	0.00	0	5,111
\$ / R On 02/04/2019 Foreign Exchange Future			14.01740		14.05430			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.02260		14.05960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/04/2019	Foreign Exchange Future			14.04010		14.07730			0.0000	0.00	0	260
\$ / R	On	26/04/2019	Foreign Exchange Future			14.05970		14.09690			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.06680		14.10400			0.0000	0.00	0	1,180
\$ / R	On	31/05/2019	Foreign Exchange Future			14.12190		14.15920			0.0000	0.00	0	475
\$ / R	On	03/06/2019	Foreign Exchange Future			14.12720		14.16450			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.12900		14.16630			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.14670		14.18410			0.0000	452,694.40	32	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.15740		14.19480			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.17160		14.20900			0.0000	0.00	0	105
\$ / R	On	01/07/2019	Foreign Exchange Future			14.17690		14.21440			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.18050		14.21790			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.23140		14.26910			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.23330		14.27090			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.25530		14.29300			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.28650		14.32430			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.29200		14.32980			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.29570		14.33350			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.29750		14.33530			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.31770		14.35560			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.34340		14.38140			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.34710		14.38500			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.39970		14.43810			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.45200		14.49090			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.45740		14.49640			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.46100		14.50010			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.47720		14.51650			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.50970		14.54930			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.51330		14.55290			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.56870		14.60890			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.62990		14.67000			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.65760		14.69760			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.69110		14.73110			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.74450		14.78440			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.81160		14.85140			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.83140		14.87110			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.92220		14.96180			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.01700		15.05640			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,180,750,326.40</b>	<b>84,392</b>	<b>755,243</b>
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			525.51710	558.858	30.22	0.9935	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			3.11710	0.458	30.22	0.0065	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			169.52910	134.393	17.08	0.5379	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			105.32910	108.793	17.08	0.4621	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			175.11090	190.127	17.48	0.6387	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			99.31090	75.727	17.48	0.3613	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			28.89100	21.424	19.36	0.1263	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	15/01/2019	Foreign Exchange Option	14.29	Put		394.69100	425.824	19.36	0.8737	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		311.24730	337.976	18.71	0.8138	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call		45.44730	33.576	18.71	0.1862	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put		456.52870	489.963	19.81	0.9049	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call		20.72870	15.563	19.81	0.0951	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		570.31450	601.865	19.32	0.9391	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		16.11450	9.665	19.32	0.0609	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		564.38060	593.595	19.25	0.9224	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		21.88060	13.695	19.25	0.0776	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call		236.81330	203.683	17.65	0.6004	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put		107.71330	111.383	17.65	0.3996	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		0.73820	0.441	21.71	0.0031	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,269.83820	1,232.741	21.71	0.9969	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		398.65890	419.531	18.08	0.7793	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		72.55890	56.831	18.08	0.2207	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		256.89040	270.492	17.77	0.5812	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		177.19040	154.292	17.77	0.4188	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		11.87760	10.748	17.70	0.0438	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		1,010.27760	972.748	17.70	0.9562	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		964.42630	994.606	20.27	0.9129	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		32.82630	26.607	20.27	0.0871	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,200.40770	1,232.769	21.00	0.9452	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		20.40770	16.370	21.00	0.0548	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		152.39570	134.735	18.34	0.3336	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		402.39570	421.135	18.34	0.6664	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,529.40580	1,563.818	22.00	0.9736	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,168.80980	1,131.626	18.70	0.9683	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		964.98060	927.393	17.43	0.9461	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		14.98060	13.793	17.43	0.0539	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		536.25270	558.913	18.94	0.7536	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		106.25270	92.513	18.94	0.2464	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		74.80180	64.226	19.50	0.1814	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call		0.00000	221.239	17.52	0.4843	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put		0.00000	257.639	17.52	0.5157	188,333.82	731	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put		0.00000	287.339	17.68	0.5481	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call		0.00000	200.939	17.68	0.4519	146,886.70	731	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		8.80980	8.026	18.70	0.0317	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		9.40580	7.418	22.00	0.0264	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		322.78610	294.473	17.19	0.5853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		172.78610	180.873	17.19	0.4147	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		138.05550	121.535	18.51	0.3075	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		438.05550	457.935	18.51	0.6925	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		674.80180	700.626	19.50	0.8186	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,181.63800	1,211.707	20.70	0.8888	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		52.63800	46.807	20.70	0.1112	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		560.50500	581.443	18.73	0.6766	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	15/02/2019	Foreign Exchange Option	14.35	Call			184.90500	169.843	18.73	0.3234	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			399.24360	415.743	17.73	0.5385	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			320.74360	301.143	17.73	0.4615	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			27.09720	28.393	16.13	0.0744	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,193.69720	1,158.793	16.13	0.9256	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,041.89490	1,007.834	16.31	0.8870	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			45.29490	47.434	16.31	0.1130	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			269.61480	252.830	18.26	0.3936	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			523.01480	542.430	18.26	0.6064	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,346.40160	1,376.638	20.74	0.8707	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			73.00160	67.038	20.74	0.1293	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			715.68840	738.901	18.94	0.7004	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			192.28840	179.301	18.94	0.2996	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			896.76810	922.588	19.50	0.7661	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			143.36810	132.988	19.50	0.2339	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			286.72850	269.180	18.13	0.4129	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			490.12850	508.780	18.13	0.5871	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,678.17170	1,710.126	21.41	0.9171	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			44.77170	40.526	21.41	0.0829	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			522.56600	496.042	17.17	0.6286	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			225.96600	235.642	17.17	0.3714	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			592.07190	612.757	18.37	0.6321	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			255.57190	239.957	18.37	0.3679	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			629.89170	651.255	18.52	0.6470	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			245.09170	230.155	18.52	0.3530	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			439.95930	417.408	17.47	0.5298	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			364.55930	378.408	17.47	0.4702	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,247.23190	1,276.106	20.20	0.8245	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			112.63190	105.106	20.20	0.1755	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			596.70410	571.147	17.17	0.6259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			268.90410	279.947	17.17	0.3741	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			184.61890	174.189	19.43	0.2571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			986.81890	1,012.989	19.43	0.7429	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			608.36880	582.548	17.14	0.6335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			260.56880	271.348	17.14	0.3665	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			203.22180	191.958	19.23	0.2787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			915.42180	940.758	19.23	0.7213	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			182.65900	172.318	19.45	0.2548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			994.85900	1,021.118	19.45	0.7452	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			546.17880	521.819	17.29	0.5915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			308.37880	320.619	17.29	0.4085	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,009.14270	3,044.170	23.37	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			16.94270	15.370	23.37	0.0292	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,087.39120	3,122.585	23.41	0.9735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			15.19120	13.785	23.41	0.0265	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,214.90710	3,250.338	23.49	0.9774	0.00	0	0

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\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		12.70710	11.538	23.49	0.0226	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		422.44630	402.329	17.67	0.4970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		434.64630	451.129	17.67	0.5030	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		3,976.49580	4,012.739	23.92	0.9915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		4.29580	3.939	23.92	0.0085	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put		4,374.54500	4,410.934	24.03	0.9952	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call		2.34500	2.134	24.03	0.0048	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call		135.48330	127.399	20.07	0.1970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put		1,227.68330	1,256.199	20.07	0.8030	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call		125.76060	118.167	20.22	0.1845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put		1,287.96060	1,316.967	20.22	0.8155	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put		2,960.33290	2,995.248	23.34	0.9689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call		18.13290	16.448	23.34	0.0311	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put		2,950.58020	2,985.472	23.34	0.9686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call		18.38020	16.672	23.34	0.0314	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call		134.04870	126.035	20.09	0.1951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put		1,236.24870	1,264.835	20.09	0.8049	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call		585.19840	559.905	17.19	0.6182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put		277.39840	288.705	17.19	0.3818	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put		2,580.36340	2,614.806	22.84	0.9528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call		28.16340	26.007	22.84	0.0472	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call		147.54310	138.863	19.89	0.2121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put		1,159.74310	1,187.663	19.89	0.7879	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put		3,283.73530	3,319.279	23.53	0.9793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call		11.53530	10.479	23.53	0.0207	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call		688.05740	660.580	16.96	0.6824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put		210.25740	219.380	16.96	0.3176	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call		1,057.66650	1,024.558	16.48	0.8448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put		79.86650	83.358	16.48	0.1552	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put		2,310.04190	2,343.834	22.33	0.9378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call		37.84190	35.034	22.33	0.0622	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put		1,562.60080	1,593.236	20.86	0.8626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call		90.40080	84.436	20.86	0.1374	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		976.48230	944.111	16.54	0.8171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		98.68230	102.911	16.54	0.1829	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		720.48270	692.393	16.89	0.7008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		192.68270	201.193	16.89	0.2992	1,005,964.00	5,000	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		656.61400	629.764	17.03	0.6637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		228.81400	238.564	17.03	0.3363	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		223.63490	211.461	19.03	0.3019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		845.83490	870.261	19.03	0.6981	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		138.40150	130.171	20.02	0.2006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,210.60150	1,238.971	20.02	0.7994	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		838.25760	807.914	16.66	0.7609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		140.45760	146.714	16.66	0.2391	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,580.62900	1,611.372	20.90	0.8653	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	15.52	Call			88.42900	82.572	20.90	0.1347	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,865.09550	1,897.315	21.47	0.9008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			62.89550	58.515	21.47	0.0992	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,117.82830	1,145.355	19.78	0.7779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			155.62830	146.555	19.78	0.2221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			358.58730	340.898	18.03	0.4398	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			530.78730	549.698	18.03	0.5602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,005.60710	2,038.406	21.74	0.9145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			53.40710	49.606	21.74	0.0855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			276.32190	261.855	18.58	0.3586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			698.52190	720.656	18.58	0.6414	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			188.60350	177.991	19.39	0.2618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			970.80350	996.791	19.39	0.7382	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,126.17650	1,153.784	19.80	0.7799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			153.97650	144.984	19.80	0.2201	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			788.25070	758.985	16.76	0.7367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			160.45070	167.785	16.76	0.2633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			285.17680	270.343	18.52	0.3678	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			677.37680	699.143	18.52	0.6322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,272.44350	1,237.882	16.35	0.9025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			44.64350	46.682	16.35	0.0975	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,314.01530	1,343.223	20.29	0.8206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			121.81530	114.423	20.29	0.1794	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			514.27260	490.725	17.37	0.5686	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			336.47260	349.525	17.37	0.4314	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			80.96370	75.528	21.05	0.1245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,653.16370	1,684.328	21.05	0.8755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,472.89540	1,503.212	20.68	0.8485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			100.69540	94.412	20.68	0.1515	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			962.82650	988.722	19.36	0.7359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			190.62650	179.922	19.36	0.2641	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			562.73130	582.314	18.14	0.5773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			340.53130	323.514	18.14	0.4227	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			644.31620	617.721	17.06	0.6562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			236.51620	246.520	17.06	0.3438	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			705.62820	727.884	18.61	0.6444	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			273.42820	259.084	18.61	0.3556	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			530.04750	506.093	17.33	0.5800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			322.24750	334.893	17.33	0.4200	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			11.06560	10.055	23.54	0.0199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,313.26560	3,348.855	23.54	0.9801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,622.46930	5,659.041	24.03	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.26930	0.241	24.03	0.0006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			386.42110	400.837	17.51	0.4694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			464.22110	442.037	17.51	0.5306	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,195.22760	2,228.682	22.11	0.9299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			43.02760	39.882	22.11	0.0701	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,340.19940	1,369.604	20.35	0.8256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			117.99940	110.804	20.35	0.1744	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			109.56680	102.813	20.50	0.1633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,401.76680	1,431.613	20.50	0.8367	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			108.41470	101.721	20.53	0.1618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,410.61470	1,440.521	20.53	0.8382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			110.73160	103.916	20.48	0.1649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,392.93160	1,422.716	20.48	0.8351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			417.99350	398.221	17.69	0.4933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			440.19350	457.021	17.69	0.5067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,235.73860	2,198.915	19.18	0.9821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			7.93860	7.715	19.18	0.0179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,979.70990	1,942.830	18.22	0.9731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			11.90990	11.630	18.22	0.0269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			176.08360	183.998	16.82	0.2811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			753.88360	725.198	16.82	0.7189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,532.78870	2,496.026	20.28	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.98870	4.826	20.28	0.0112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,698.17330	3,661.559	22.93	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.37330	0.359	22.93	0.0009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,295.03250	2,258.222	19.40	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			7.23250	7.022	19.40	0.0163	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			719.92620	742.422	18.65	0.6504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			267.72620	253.622	18.65	0.3496	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,308.17520	1,273.429	16.33	0.9102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			40.37520	42.229	16.33	0.0898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			568.23870	543.342	17.24	0.6068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			290.43870	302.142	17.24	0.3932	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,092.89170	1,120.178	19.71	0.7716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			160.69170	151.378	19.71	0.2284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,296.63160	1,325.704	20.24	0.8172	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			124.43160	116.904	20.24	0.1828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			747.12670	718.557	16.84	0.7153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			179.32670	187.357	16.84	0.2847	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,517.73120	1,548.083	20.77	0.8557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			95.53120	89.283	20.77	0.1443	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			595.50190	615.744	18.25	0.5940	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			323.30190	306.944	18.25	0.4060	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,598.69940	1,629.551	20.94	0.8679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			86.49940	80.751	20.94	0.1321	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,580.54130	1,543.611	16.72	0.9486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			22.74130	22.411	16.72	0.0514	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			509.09340	485.680	17.39	0.5648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			341.29340	354.480	17.39	0.4352	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,542.03500	1,505.107	16.57	0.9452	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	12.51	Put			24.23500	23.907	16.57	0.0548	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			488.76220	465.896	17.44	0.5495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			360.96220	374.696	17.44	0.4505	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,270.66260	1,299.532	20.18	0.8120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			128.46260	120.732	20.18	0.1880	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,067.81220	3,102.966	23.40	0.9728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			15.61220	14.166	23.40	0.0272	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			279.24450	264.655	18.56	0.3617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			691.44450	713.455	18.56	0.6383	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,099.33600	1,065.892	16.46	0.8577	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			71.53600	74.692	16.46	0.1423	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,184.67160	1,150.625	16.40	0.8814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			56.87160	59.425	16.40	0.1186	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			440.63520	419.137	17.58	0.5118	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			412.83520	427.937	17.58	0.4882	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			330.09590	313.477	18.20	0.4126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			582.29590	602.277	18.20	0.5874	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			253.96220	240.447	18.76	0.3350	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			756.16220	779.247	18.76	0.6650	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,526.68210	1,557.092	20.79	0.8571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			94.48210	88.292	20.79	0.1429	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,077.60040	3,112.774	23.41	0.9732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			15.40040	13.974	23.41	0.0268	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			186.59970	176.079	19.41	0.2594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			978.79970	1,004.879	19.41	0.7406	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,921.10530	1,953.566	21.58	0.9066	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			58.90530	54.766	21.58	0.0934	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,480.93020	3,516.745	23.64	0.9839	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			8.73020	7.945	23.64	0.0161	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			306.87700	291.165	18.36	0.3898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			629.07700	649.965	18.36	0.6102	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,707.98890	1,739.450	21.16	0.8826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			75.78890	70.651	21.16	0.1174	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,599.78220	2,634.265	22.88	0.9537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			27.58220	25.465	22.88	0.0463	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			246.02870	232.859	18.83	0.3265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			778.22870	801.659	18.83	0.6735	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,147.60590	2,180.907	22.02	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			45.40590	42.107	22.02	0.0736	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,167.40040	1,133.468	16.41	0.8769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			59.60040	62.268	16.41	0.1231	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			262.13910	248.272	18.70	0.3437	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			734.33910	757.072	18.70	0.6563	7,570,717.00	10,000	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,024.45970	2,057.330	21.78	0.9162	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			52.25970	48.530	21.78	0.0838	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,000.52540	967.922	16.52	0.8257	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	13.12	Put			92.72540	96.722	16.52	0.1743	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,846.48580	1,878.623	21.43	0.8988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			64.28580	59.823	21.43	0.1012	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			816.42630	786.715	16.70	0.7506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			148.62630	155.515	16.70	0.2494	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			898.37560	866.835	16.59	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			120.57560	125.635	16.59	0.2130	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,386.95690	2,420.954	22.48	0.9425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			34.75690	32.154	22.48	0.0575	0.00	0	134,750
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			19.67260	19.440	17.61	0.0411	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,853.37260	1,816.340	17.61	0.9589	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			476.69170	455.350	17.62	0.5186	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			432.99170	448.450	17.62	0.4814	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			294.26900	280.088	18.67	0.3592	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			750.56900	773.188	18.67	0.6408	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			535.07710	512.159	17.45	0.5610	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			371.37710	385.259	17.45	0.4390	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,506.35210	1,536.281	20.66	0.8305	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			123.55210	116.681	20.66	0.1695	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			401.86390	384.170	18.07	0.4531	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			554.66390	573.770	18.07	0.5469	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,829.55960	1,861.213	21.31	0.8763	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			86.75960	81.613	21.31	0.1237	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			87.78920	91.564	16.57	0.1564	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,134.98920	1,101.964	16.57	0.8436	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			879.03490	903.404	19.05	0.6825	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			256.23490	243.804	19.05	0.3175	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			383.33460	366.254	18.18	0.4371	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			586.13460	605.854	18.18	0.5629	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			101.99540	106.262	16.57	0.1724	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,106.29540	1,073.662	16.57	0.8276	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			663.79030	684.764	18.36	0.5849	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			373.39030	357.364	18.36	0.4151	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			334.14100	346.921	17.35	0.3949	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			633.74100	609.521	17.35	0.6051	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			531.33600	549.176	17.84	0.5034	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			498.63600	479.276	17.84	0.4966	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,200.93590	1,227.288	19.66	0.7191	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			257.83590	246.988	19.66	0.2809	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,679.23950	1,708.458	20.66	0.8041	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			173.23950	165.258	20.66	0.1959	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,987.78160	2,018.636	21.23	0.8461	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			131.78160	125.436	21.23	0.1539	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,048.79010	1,073.445	19.21	0.6744	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			312.79010	300.245	19.21	0.3256	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			495.42710	477.165	18.12	0.4683	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	14.25	Put			641.42710	660.365	18.12	0.5317	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,231.73820	1,199.154	16.56	0.8184	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			127.73820	132.354	16.56	0.1816	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			266.29680	276.203	16.96	0.3105	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			880.29680	853.003	16.96	0.6895	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			514.89000	496.097	18.02	0.4820	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			610.89000	629.297	18.02	0.5180	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			111.58180	115.656	16.51	0.1636	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,295.58180	1,262.456	16.51	0.8364	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,847.22770	1,875.611	20.75	0.7875	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			216.42770	207.511	20.75	0.2125	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			617.17540	597.477	18.05	0.5029	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			657.97540	675.577	18.05	0.4971	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,210.70190	1,235.352	19.44	0.6709	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			359.90190	347.252	19.44	0.3291	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,161.29420	2,191.281	21.27	0.8277	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			170.49420	163.181	21.27	0.1723	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			597.04690	577.832	18.14	0.4907	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			687.84690	705.932	18.14	0.5093	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			199.48010	205.323	16.70	0.2284	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,218.68010	1,187.223	16.70	0.7716	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,323.01990	1,290.545	16.60	0.8027	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			163.81990	168.645	16.60	0.1973	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			45.87280	46.454	16.72	0.0680	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,070.37280	2,033.654	16.72	0.9320	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			856.78250	877.126	18.54	0.5668	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			513.08250	496.126	18.54	0.4332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,966.74290	1,930.821	16.57	0.9131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			62.64290	64.121	16.57	0.0869	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			916.25560	936.919	18.67	0.5738	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			520.35560	503.618	18.67	0.4262	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,559.82200	1,524.797	16.45	0.8462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			779.89290	798.773	18.33	0.5282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			590.27000	571.836	18.35	0.4696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			786.17000	805.136	18.35	0.5304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			597.74210	579.132	18.32	0.4740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			773.64210	792.432	18.32	0.5260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			248.60240	255.450	16.82	0.2576	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			640.46880	620.881	18.14	0.4992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			706.36880	724.181	18.14	0.5008	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			660.82720	640.791	18.06	0.5108	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			676.72720	694.091	18.06	0.4892	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			593.99290	575.473	18.33	0.4718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			231.55560	222.459	20.82	0.2160	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,110.27070	2,139.429	21.09	0.8064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			204.37070	196.128	21.09	0.1936	0.00	0	6,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,610.99140	1,637.973	20.26	0.7336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			295.09140	284.673	20.26	0.2664	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,182.70240	1,152.151	16.82	0.7424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			603.37450	619.172	17.86	0.4582	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,726.98060	1,754.094	20.47	0.7527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			271.08060	260.794	20.47	0.2473	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			497.86010	481.688	18.79	0.4117	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			963.76010	984.988	18.79	0.5883	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,937.45560	1,965.759	20.82	0.7840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			328.82690	317.436	19.94	0.2925	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			749.71620	727.435	17.76	0.5588	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			565.61620	580.735	17.76	0.4412	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			504.18510	487.854	18.75	0.4158	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			950.08510	971.154	18.75	0.5842	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			717.47450	695.872	17.86	0.5418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			79.35950	75.892	24.47	0.0789	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,291.85460	1,316.562	19.55	0.6723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			375.95460	363.262	19.55	0.3277	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			811.49750	830.809	18.41	0.5393	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			575.59750	557.509	18.41	0.4607	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,464.72690	1,490.736	19.94	0.7075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			216.15380	207.538	20.97	0.2034	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,363.46770	1,330.981	16.63	0.7972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			179.36770	184.281	16.63	0.2028	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			807.91940	784.463	17.58	0.5882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			503.81940	517.763	17.58	0.4118	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,855.25950	3,889.192	24.47	0.9211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			274.53470	264.147	20.44	0.2500	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			555.06040	569.981	17.73	0.4364	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			759.16040	736.681	17.73	0.5636	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,963.14330	1,991.580	20.86	0.7875	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			227.24330	218.280	20.86	0.2125	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,032.05380	2,060.838	20.97	0.7966	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			479.18620	492.636	17.51	0.3994	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,652.32020	1,679.549	20.34	0.7404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			286.42020	276.248	20.34	0.2596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,189.63710	1,159.002	16.81	0.7446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			245.53710	252.302	16.81	0.2554	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,710.43470	1,737.447	20.44	0.7500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			447.18120	432.339	19.06	0.3780	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,378.57860	1,345.951	16.62	0.8014	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			174.47860	179.251	16.62	0.1986	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			213.46470	219.343	16.73	0.2307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,267.56470	1,236.044	16.73	0.7693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			833.28620	809.336	17.51	0.6006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			125.72200	128.097	16.45	0.1538	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,860.93050	1,888.822	20.69	0.7732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		245.03050	235.522	20.69	0.2268	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,500.12220	3,462.549	18.79	0.9904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		6.02220	5.849	18.79	0.0096	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,083.08120	1,105.639	19.06	0.6220	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,017.80180	1,039.323	18.87	0.5976	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		492.60180	476.723	18.87	0.4024	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,138.96630	3,171.941	22.75	0.8881	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		113.76630	109.341	22.75	0.1119	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,000.45200	2,028.524	20.81	0.7781	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		249.45200	240.124	20.81	0.2219	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		703.26410	682.808	18.06	0.5181	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		694.26410	711.208	18.06	0.4819	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,313.03370	2,342.477	21.29	0.8156	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		723.66050	741.036	18.13	0.4931	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		202.03370	194.077	21.29	0.1844	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		193.98510	198.871	16.65	0.2072	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,402.98510	1,370.471	16.65	0.7928	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,356.26620	1,380.867	19.61	0.6707	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		395.26620	382.467	19.61	0.3293	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		682.66050	662.636	18.13	0.5069	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		248.99830	255.537	16.77	0.2474	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,273.39830	1,242.437	16.77	0.7526	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,419.26230	2,448.621	21.41	0.8221	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		197.16230	189.121	21.41	0.1779	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,106.42670	1,077.508	16.99	0.6944	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		338.52670	347.008	16.99	0.3056	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,161.27920	2,189.283	20.93	0.7668	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		290.37920	280.683	20.93	0.2332	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		799.39950	778.945	18.06	0.5334	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		730.29950	747.545	18.06	0.4666	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,472.25660	2,501.489	21.39	0.8017	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		759.26920	776.936	18.13	0.4769	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		241.35660	232.889	21.39	0.1983	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		223.86900	229.806	16.66	0.2146	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,492.96900	1,461.206	16.66	0.7854	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,508.84310	1,534.020	19.80	0.6680	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		437.94310	425.420	19.80	0.3320	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		778.36920	758.336	18.13	0.5231	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,327.13040	1,297.283	16.86	0.7380	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		296.23040	303.983	16.86	0.2620	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		910.93840	930.532	18.46	0.5156	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		723.93840	705.832	18.46	0.4844	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,341.95970	2,370.523	21.14	0.7769	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		284.95970	275.823	21.14	0.2231	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,326.54710	2,355.134	21.07	0.7611	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	30/08/2019	Foreign Exchange Option	16.33	Call			320.84710	311.633	21.07	0.2389	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			883.50520	863.139	18.06	0.5455	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			759.20520	776.639	18.06	0.4545	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,646.69250	2,676.136	21.53	0.7943	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			270.99250	262.636	21.53	0.2057	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			248.11870	255.188	16.67	0.2191	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,572.41870	1,541.688	16.67	0.7809	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,664.08050	1,690.019	20.00	0.6695	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			468.38050	456.519	20.00	0.3305	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			862.29360	842.333	18.13	0.5359	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			787.99360	805.833	18.13	0.4641	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			340.35950	349.581	16.88	0.2731	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,380.15950	1,351.581	16.88	0.7269	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,051.02730	1,072.079	18.71	0.5380	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			714.52730	697.779	18.71	0.4620	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,786.95450	4,818.889	24.80	0.9060	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			122.25450	116.389	24.80	0.0940	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,947.79620	1,974.583	20.41	0.7001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			433.39620	422.283	20.41	0.2999	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,115.29040	3,146.897	22.15	0.8208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			240.89040	234.597	22.15	0.1792	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,616.00180	3,577.773	16.29	0.9858	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			10.40180	10.073	16.29	0.0142	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,986.80820	1,954.884	15.88	0.8641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			131.20820	137.184	15.88	0.1359	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			727.99030	711.588	18.76	0.4598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,092.39030	1,113.888	18.76	0.5402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,693.43850	1,719.460	19.97	0.6617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			499.03850	487.160	19.97	0.3383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,032.44210	1,011.054	17.70	0.5953	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			646.84210	663.354	17.70	0.4047	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,768.91980	3,801.392	23.46	0.8559	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			194.51980	189.092	23.46	0.1441	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			923.72270	904.135	18.05	0.5498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			778.12270	796.435	18.05	0.4502	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,693.43030	3,725.822	23.31	0.8524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			199.03030	193.522	23.31	0.1476	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			873.67570	854.840	18.22	0.5278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			848.07570	867.140	18.22	0.4722	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,282.65840	4,315.625	24.46	0.8763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			168.25840	163.325	24.46	0.1237	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			496.84690	485.009	19.98	0.3371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,701.24690	1,727.309	19.98	0.6629	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			976.60840	956.132	17.87	0.5723	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			711.00840	728.432	17.87	0.4277	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			538.13350	525.497	19.71	0.3605	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	15.38	Put			1,562.53350	1,587.797	19.71	0.6395	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,496.16560	3,528.316	22.91	0.8427	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			211.76560	206.016	22.91	0.1573	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,061.49440	1,039.642	17.61	0.6068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			615.89440	631.942	17.61	0.3932	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,077.15510	5,109.707	24.71	0.9136	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			112.75510	107.407	24.71	0.0864	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,436.09400	4,467.869	24.71	0.8820	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			161.69400	155.569	24.71	0.1180	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,444.10540	1,415.490	16.86	0.7341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			338.50540	347.790	16.86	0.2659	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			954.21700	934.117	17.95	0.5629	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			738.61700	756.417	17.95	0.4371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,473.66080	4,504.609	24.71	0.8841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			159.26080	152.309	24.71	0.1159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,309.81700	1,282.917	17.03	0.6945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			414.21700	425.217	17.03	0.3055	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,322.20030	1,295.136	17.02	0.6983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			406.60030	417.436	17.02	0.3017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,110.66450	4,143.481	24.13	0.8700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			176.26450	171.181	24.13	0.1300	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,316.00000	1,289.018	17.03	0.6964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			410.40000	421.318	17.03	0.3036	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			965.20070	944.705	18.01	0.5565	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			783.80070	801.305	18.01	0.4435	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,800.56090	1,826.326	20.10	0.6684	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			501.96090	489.726	20.10	0.3316	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			353.47260	343.654	21.13	0.2452	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,472.07260	2,500.254	21.13	0.7548	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,809.28680	2,838.570	21.60	0.7875	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			300.68680	291.970	21.60	0.2125	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			943.85720	923.700	18.08	0.5475	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			812.45720	830.300	18.08	0.4525	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			271.28800	278.308	16.65	0.2220	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,652.68800	1,621.708	16.65	0.7780	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			380.29490	389.847	16.94	0.2807	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,435.29490	1,406.947	16.94	0.7193	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,473.46620	1,445.865	17.02	0.7094	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,732.20010	1,701.748	16.69	0.7754	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			294.10010	302.048	16.69	0.2246	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,960.58090	1,986.874	20.29	0.6707	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			528.68090	516.574	20.29	0.3293	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,981.21290	3,010.693	21.74	0.7820	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			329.31290	320.393	21.74	0.2180	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,024.76060	1,004.875	18.08	0.5579	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			836.66060	855.175	18.08	0.4421	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,643.28330	2,671.817	21.27	0.7515	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			381.38330	371.517	21.27	0.2485	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,046.25570	1,026.043	18.01	0.5664	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			808.15570	826.343	18.01	0.4336	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			425.36620	436.165	17.02	0.2906	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,787.39970	2,816.597	21.38	0.7477	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			408.29970	398.597	21.38	0.2523	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,119.46220	1,099.301	18.00	0.5748	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			828.56220	847.301	18.00	0.4252	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,125.76630	3,155.783	21.83	0.7765	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			856.91260	875.972	18.07	0.4334	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			356.66630	347.783	21.83	0.2235	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			311.68180	322.584	16.72	0.2263	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,802.58180	1,774.584	16.72	0.7737	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,093.63720	2,120.627	20.40	0.6712	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			554.53720	542.627	20.40	0.3288	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,097.81260	1,077.972	18.07	0.5666	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			467.72840	479.580	17.08	0.2973	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,524.12840	1,496.980	17.08	0.7027	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,222.28330	1,244.408	18.84	0.5220	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			882.38330	865.408	18.84	0.4780	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,688.52610	2,653.303	14.54	0.9302	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			62.02610	66.103	14.54	0.0698	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,422.18510	1,397.762	17.30	0.6672	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			565.68510	580.562	17.30	0.3328	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,212.34660	1,191.239	17.80	0.5996	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,923.55900	1,950.503	20.08	0.6403	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,931.30830	1,958.287	20.09	0.6413	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			632.31950	619.929	20.07	0.3608	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,915.81950	1,942.729	20.07	0.6392	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,228.07900	3,258.532	21.91	0.7767	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			364.57900	355.732	21.91	0.2233	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			630.05900	617.703	20.08	0.3597	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			765.84660	784.039	17.80	0.4004	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,769.02440	2,798.424	21.30	0.7382	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			435.52440	425.624	21.30	0.2618	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,641.29720	5,674.193	24.31	0.8969	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			157.79720	151.393	24.31	0.1031	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			627.80830	615.487	20.09	0.3587	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,937.90190	2,967.772	21.46	0.7438	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			437.20190	427.472	21.46	0.2562	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,197.46850	1,177.129	17.97	0.5833	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			848.16850	867.429	17.97	0.4167	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,276.77510	3,308.186	21.93	0.7707	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			386.07510	377.886	21.93	0.2293	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			328.60750	340.329	16.66	0.2266	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	31/12/2019	Foreign Exchange Option	13.00	Call		1,877.90750	1,850.029	16.66	0.7734	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,240.70210	2,268.570	20.50	0.6723	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		580.00210	568.270	20.50	0.3277	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,175.62630	1,155.613	18.04	0.5755	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		876.32630	895.913	18.04	0.4245	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		508.46880	521.996	17.15	0.3031	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,571.36880	1,545.296	17.15	0.6969	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		548.42510	562.042	17.23	0.3080	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,617.32510	1,590.742	17.23	0.6920	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		588.09350	602.554	17.31	0.3118	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,668.09350	1,642.454	17.31	0.6882	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		3,516.09280	3,548.090	22.19	0.7478	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		483.69280	475.690	22.19	0.2522	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		888.08260	873.818	19.76	0.4264	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,800.48260	1,826.218	19.76	0.5736	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		882.60840	868.419	19.78	0.4243	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,815.00840	1,840.819	19.78	0.5757	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		2,881.97100	2,847.082	14.82	0.9143	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		94.37100	99.482	14.82	0.0857	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,479.86410	1,458.569	17.79	0.6294	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		792.26410	810.969	17.79	0.3706	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		885.34040	871.111	19.77	0.4254	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,807.74040	1,833.510	19.77	0.5746	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		628.10820	643.027	17.41	0.3152	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,719.20820	1,694.127	17.41	0.6848	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		665.17220	679.951	17.48	0.3186	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,759.57220	1,734.450	17.48	0.6814	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		704.99410	720.871	17.57	0.3208	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,816.39410	1,792.471	17.57	0.6792	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,224.27180	1,207.618	19.29	0.5057	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,533.17180	1,556.218	19.29	0.4943	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,231.21580	1,214.462	19.26	0.5078	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,520.11580	1,543.062	19.26	0.4922	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,227.73810	1,211.035	19.27	0.5067	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,526.63810	1,549.635	19.27	0.4933	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,672.03640	1,695.514	19.46	0.5003	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,263.83640	1,247.714	19.46	0.4997	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,373.64500	1,357.210	19.43	0.5145	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,677.24500	1,700.210	19.43	0.4855	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,380.56090	1,364.048	19.41	0.5165	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,664.16090	1,687.048	19.41	0.4835	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,377.09780	1,360.624	19.42	0.5155	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,670.69780	1,693.624	19.42	0.4845	0.00	0	0
<b>Total \$ / R Option</b>											<b>8,911,901.52</b>	<b>16,462</b>	<b>5,321,452</b>



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>											<b>1,189,662,227.92</b>	<b>100,854</b>	<b>6,076,695</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Future			13.99120		14.02780			0.0000	0.00	0	422
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.14670		14.18410			0.0000	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.31770		14.35560			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.47720		14.51650			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.65760		14.69760			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>422</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call			42,693.86970	40,647.476	17.65	0.5007	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put			42,913.86970	44,527.476	17.65	0.4993	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call			42,244.62900	40,232.936	17.67	0.4970	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			43,464.62900	45,112.936	17.67	0.5030	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			43,146.59490	41,065.735	17.62	0.5044	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			42,366.59490	43,945.735	17.62	0.4956	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			59,399.29060	57,547.245	18.33	0.4718	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			77,989.29060	79,877.245	18.33	0.5282	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			59,026.99610	57,183.555	18.35	0.4696	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			78,616.99610	80,513.555	18.35	0.5304	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			59,774.20570	57,913.163	18.32	0.4740	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			77,364.20570	79,243.163	18.32	0.5260	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			73,482.21760	71,829.671	18.73	0.4632	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			107,922.21760	110,059.671	18.73	0.5368	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			73,139.55680	71,493.652	18.75	0.4615	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			108,579.55680	110,723.652	18.75	0.5385	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			73,826.06950	72,167.807	18.72	0.4649	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			107,266.06950	109,397.807	18.72	0.5351	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			123,572.10270	121,427.211	17.73	0.6077	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			73,922.10270	75,707.211	17.73	0.3923	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			123,100.94030	120,962.682	17.74	0.6061	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			74,450.94030	76,242.682	17.74	0.3939	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			124,045.11120	121,893.039	17.72	0.6094	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			73,395.11120	75,173.039	17.72	0.3906	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			119,534.57320	117,708.455	18.70	0.5375	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			117,774.57320	119,948.455	18.70	0.4625	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			119,160.94020	117,324.189	18.71	0.5362	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			118,400.94020	120,564.189	18.71	0.4638	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			119,910.23690	118,094.726	18.69	0.5388	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			117,150.23690	119,334.726	18.69	0.4612	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>422</b>
£ / R	On	21/01/2019			17.77200		17.75520			0.0000	0.00	0	4,112
£ / R	On	31/01/2019			17.79970		17.78400			0.0000	0.00	0	27
£ / R	On	28/02/2019			17.88680		17.86900			0.0000	0.00	0	47

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			17.94230		17.92470			0.0000	9,096,746.10	507	396,573
£ / R	On	29/03/2019	Foreign Exchange Future			17.97690		17.95930			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.03040		18.01290			0.0000	0.00	0	43
£ / R	On	14/06/2019	Foreign Exchange Future			18.21950		18.20140			0.0000	9,109,750.00	500	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.52100		18.50280			0.0000	277,815.00	15	16,660
£ / R	On	13/12/2019	Foreign Exchange Future			18.80110		18.78470			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.11460		19.09680			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>18,484,311.10</b>	<b>1,022</b>	<b>423,553</b>
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			427.59310	410.116	16.55	0.7177	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			92.79310	92.115	16.55	0.2823	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,055.75330	1,038.703	18.62	0.8773	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			49.75330	48.403	18.62	0.1227	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			349.92860	334.918	16.56	0.4092	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			548.92860	551.718	16.56	0.5908	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			486.36290	487.256	16.67	0.4965	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			561.66290	544.956	16.67	0.5035	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,528.83920	3,509.903	20.02	0.9782	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			13.53920	12.203	20.02	0.0218	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,142.92540	2,124.392	18.96	0.9007	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			67.62540	66.692	18.96	0.0993	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			156.27290	155.759	18.07	0.2053	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,421.57290	1,403.459	18.07	0.7947	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,310.79180	2,291.980	19.10	0.9169	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			55.49180	54.280	19.10	0.0831	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,263.88630	1,245.923	17.83	0.7598	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			188.58630	188.223	17.83	0.2402	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			370.57490	370.868	17.01	0.4082	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			745.87490	728.568	17.01	0.5918	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			367.15030	367.428	17.02	0.4054	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			752.45030	735.128	17.02	0.5946	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			374.02940	374.335	17.00	0.4110	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			739.32940	722.035	17.00	0.5890	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			636.89640	620.081	16.79	0.5165	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			506.19640	506.981	16.79	0.4835	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			675.83920	658.992	16.73	0.5034	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			578.73920	579.392	16.73	0.4966	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			631.28840	630.757	17.07	0.4428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,059.88840	1,041.257	17.07	0.5572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			627.65400	627.089	17.07	0.4409	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,066.25400	1,047.589	17.07	0.5591	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			634.94540	634.438	17.06	0.4447	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,053.54540	1,034.938	17.06	0.5553	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			906.95100	908.389	17.07	0.4829	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,224.15100	1,207.389	17.07	0.5171	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			903.06870	904.481	17.07	0.4815	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	18.83	Put			1,230.26870	1,213.481	17.07	0.5185	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			910.84780	912.312	17.06	0.4844	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,218.04780	1,201.312	17.06	0.5156	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			810.24380	809.812	17.66	0.3936	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,995.54380	1,978.712	17.66	0.6064	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			815.87720	815.479	17.65	0.3957	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,981.17720	1,964.379	17.65	0.6043	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			813.05560	812.644	17.65	0.3947	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,988.35560	1,971.544	17.65	0.6053	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,037.08800	1,036.097	18.25	0.4192	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,240.28800	2,221.497	18.25	0.5808	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,034.13120	1,033.128	18.25	0.4183	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,247.33120	2,228.528	18.25	0.5817	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,040.05330	1,039.084	18.24	0.4201	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,233.25330	2,214.484	18.24	0.5799	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,500</b>
<b>Total £ / R</b>												<b>18,484,311.10</b>	<b>1,022</b>	<b>430,053</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12966		0.12955		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13205		0.13196		0.0000		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13470		0.13461		0.0000		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13720		0.13713		0.0000		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14011		0.14004		0.0000		0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,141.15530	1,146.971	24.66	0.7825	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			185.75530	180.871	24.66	0.2175	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			523.16940	524.707	24.23	0.5109	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			567.76940	558.607	24.23	0.4891	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,993.16770	2,002.375	25.09	0.9421	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			37.76770	36.275	25.09	0.0579	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			790.80830	791.556	20.03	0.5734	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			595.20830	586.457	20.03	0.4266	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			434.64220	434.239	21.65	0.3661	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,239.04220	1,229.139	21.65	0.6339	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,372.99610	1,376.619	17.90	0.8095	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			177.39610	171.519	17.90	0.1905	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,295.56510	1,292.418	22.20	0.5471	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,800.22730	1,807.707	21.11	0.7730	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			339.02730	338.007	21.11	0.2270	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,191.73150	1,198.248	21.65	0.6132	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			730.53150	728.548	21.65	0.3868	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			756.76510	762.118	22.20	0.4529	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,077.84580	2,085.337	20.29	0.7834	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			365.04580	365.537	20.29	0.2166	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	0.13	Call			1,468.68960	1,476.553	21.07	0.6432	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			755.88960	756.753	21.07	0.3568	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,017.97400	1,025.958	21.85	0.5036	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,305.17400	1,306.158	21.85	0.4964	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,308.78960	1,316.577	21.62	0.5481	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,305.18960	1,305.677	21.62	0.4519	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			968.73040	976.490	22.56	0.4384	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,965.13040	1,965.590	22.56	0.5616	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,773.21010	1,780.843	20.67	0.6720	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			769.61010	769.943	20.67	0.3280	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	21/01/2019	Foreign Exchange Future			16.02560		15.95380			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.15060		16.07710			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.21110		16.13780			0.0000	244,576,865.70	15,087	135,066
€ / R	On	29/03/2019	Foreign Exchange Future			16.20100		16.12750			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.30770		16.23470			0.0000	0.00	0	4
€ / R	On	14/06/2019	Foreign Exchange Future			16.51550		16.44130			0.0000	0.00	0	24,300
€ / R	On	14/08/2019	Foreign Exchange Future			16.73320		16.65780			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.85160		16.77580			0.0000	0.00	0	10,175
€ / R	On	13/12/2019	Foreign Exchange Future			17.16660		17.09220			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.47670		17.39930			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>244,576,865.70</b>	<b>15,087</b>	<b>174,734</b>
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			416.67660	352.159	15.67	0.7202	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			70.47660	77.759	15.67	0.2798	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			238.95500	207.204	15.55	0.3289	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			546.05500	587.804	15.55	0.6711	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,522.41120	3,448.915	21.06	0.9808	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			10.21120	10.015	21.06	0.0192	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			378.39250	340.916	15.81	0.4105	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			516.19250	552.016	15.81	0.5895	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			748.25460	795.370	15.38	0.7297	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			210.45460	184.270	15.38	0.2703	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			448.94330	480.950	15.96	0.5391	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			451.14330	409.850	15.96	0.4609	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			444.41030	476.151	15.97	0.5356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			456.61030	415.051	15.97	0.4644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			453.51450	485.788	15.95	0.5427	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			445.71450	404.688	15.95	0.4573	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			134.40510	143.828	18.15	0.2082	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,326.60510	1,262.728	18.15	0.7918	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			599.95100	552.927	16.28	0.5234	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			407.45100	433.927	16.28	0.4766	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		568.46620	525.389	16.18	0.4753	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call		523.16620	553.089	16.18	0.5247	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		975.65260	927.107	17.06	0.5514	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		553.65720	579.171	17.08	0.4465	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		982.35720	933.671	17.08	0.5535	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		550.38510	575.758	17.09	0.4445	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		989.08510	940.259	17.09	0.5555	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		556.95260	582.607	17.06	0.4486	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		532.69250	499.775	15.95	0.3407	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		1,160.49250	1,202.975	15.95	0.6593	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,213.59110	3,146.908	20.48	0.8261	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		221.39110	230.108	20.48	0.1739	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		1,051.74160	1,091.163	16.20	0.6186	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		633.94160	597.963	16.20	0.3814	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		729.37070	758.417	17.16	0.4769	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,081.57070	1,035.217	17.16	0.5231	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		608.15610	631.446	18.03	0.3879	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,612.35610	1,559.846	18.03	0.6121	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		605.62470	628.820	18.05	0.3866	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,619.82470	1,567.220	18.05	0.6134	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		610.69940	634.084	18.02	0.3893	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,604.89940	1,552.484	18.02	0.6107	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,259.31510	2,200.398	19.08	0.7075	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		435.11510	451.998	19.08	0.2925	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,560.92100	1,606.979	15.95	0.6824	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		618.72100	590.379	15.95	0.3176	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,892.74060	3,825.083	20.91	0.7911	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,730.86600	1,682.073	18.01	0.5754	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,434.99940	3,503.424	15.47	0.9423	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		72.79940	66.824	15.47	0.0577	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		364.94060	371.683	20.91	0.2089	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		810.29880	835.828	18.02	0.4234	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,738.09880	1,689.228	18.02	0.5766	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		807.54890	832.995	18.03	0.4223	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,745.34890	1,696.395	18.03	0.5777	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		813.06600	838.673	18.01	0.4246	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		2,014.24000	1,964.806	18.32	0.5684	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		960.80070	988.692	18.33	0.4306	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		2,021.50070	1,971.992	18.33	0.5694	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		958.07070	985.888	18.34	0.4296	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		2,028.77070	1,979.188	18.34	0.5704	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		963.54000	991.506	18.32	0.4316	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>185,700</b>
<b>Total € / R</b>											<b>244,576,865.70</b>	<b>15,087</b>	<b>360,434</b>

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	18/03/2019	Foreign Exchange Future			10.05970		10.02850			0.0000	0.00	0	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.18510		10.15370			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.32390		10.29130			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.45340		10.42130			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.59920		10.56700			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>24,156</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			447.70000	423.721	14.37	0.6655	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			123.67250	130.747	14.40	0.3291	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			455.17250	431.047	14.40	0.6709	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			121.19160	128.123	14.42	0.3239	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			462.69160	438.423	14.42	0.6761	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			126.20000	133.421	14.37	0.3345	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			979.02620	952.060	15.45	0.7617	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			131.15760	135.523	15.47	0.2359	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			987.45760	960.423	15.47	0.7641	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			129.60850	133.907	15.49	0.2335	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			995.90850	968.807	15.49	0.7665	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			132.72620	137.160	15.45	0.2383	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			311.91930	321.590	14.57	0.3916	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			770.61930	747.690	14.57	0.6084	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			309.08770	318.664	14.58	0.3888	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			777.78770	754.764	14.58	0.6112	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			306.28170	315.763	14.60	0.3860	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			784.98170	761.863	14.60	0.6140	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			868.94130	847.330	14.60	0.5900	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			387.42990	397.748	14.61	0.4076	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			876.12990	854.349	14.61	0.5924	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			393.17590	403.735	14.58	0.4124	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			861.87590	840.335	14.58	0.5876	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			941.83030	918.985	14.75	0.6133	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			363.13030	372.385	14.75	0.3867	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			390.24130	400.730	14.60	0.4100	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			490.31470	501.160	15.08	0.4296	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			983.31470	961.960	15.08	0.5704	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			487.29930	498.072	15.09	0.4275	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			990.29930	968.872	15.09	0.5725	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			493.34950	504.272	15.07	0.4317	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			976.34950	955.072	15.07	0.5683	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>25,156</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.59800		10.57540			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.73530		10.71230			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.88400		10.86040			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.89900		10.87530			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.03590		11.01390			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			206.15110	214.339	15.00	0.4369	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			360.75110	346.339	15.00	0.5631	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			202.66850	210.728	15.02	0.4314	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			367.26850	352.728	15.02	0.5686	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			209.68640	218.002	14.97	0.4424	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			354.28640	340.002	14.97	0.5576	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			379.95000	390.581	15.04	0.4952	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			467.65000	455.281	15.04	0.5048	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			376.02290	386.575	15.06	0.4915	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			473.72290	461.275	15.06	0.5085	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			383.91120	394.626	15.02	0.4989	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			461.61120	449.326	15.02	0.5011	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			358.17310	366.892	15.84	0.3919	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			877.77310	862.892	15.84	0.6081	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			355.35950	364.028	15.85	0.3894	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			884.95950	870.028	15.85	0.6106	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			352.57150	361.184	15.87	0.3870	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			892.17150	877.184	15.87	0.6130	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			403.31250	411.018	15.91	0.3833	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,068.01250	1,052.019	15.91	0.6167	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			400.73600	408.384	15.92	0.3813	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,075.43600	1,059.384	15.92	0.6187	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			405.90710	413.667	15.89	0.3853	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,060.60710	1,044.667	15.89	0.6147	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			508.91510	516.328	16.27	0.4064	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,185.01510	1,170.428	16.27	0.5936	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			506.18480	513.556	16.29	0.4047	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,192.28480	1,177.656	16.29	0.5953	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			511.66630	519.116	16.26	0.4082	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,177.76630	1,163.216	16.26	0.5918	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,400</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			52.24000		58.48000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.43990		14.38430			0.0000	0.00	0	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			14.72500		14.67040			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.04050		14.98430			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
CHF / R	On	13/12/2019	Foreign Exchange Future			15.33730		15.28090			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.62470		15.56570			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,193</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			373.91700	394.230	16.44	0.5024	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			459.61700	424.330	16.44	0.4976	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			369.93270	390.047	16.46	0.4986	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			465.63270	430.147	16.46	0.5014	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			377.93890	398.449	16.42	0.5063	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			453.63890	418.549	16.42	0.4937	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			634.46770	657.699	17.20	0.5212	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			694.06770	662.699	17.20	0.4788	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			630.38880	653.231	17.20	0.5188	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			699.98880	668.231	17.20	0.4812	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			638.57060	662.191	17.19	0.5236	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			688.17060	657.191	17.19	0.4764	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			638.22020	656.734	18.67	0.4222	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,343.92020	1,306.234	18.67	0.5778	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			635.29470	653.731	18.69	0.4207	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,350.99470	1,313.231	18.69	0.5793	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			641.15510	659.746	18.66	0.4237	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,336.85510	1,299.246	18.66	0.5763	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			838.75490	857.180	18.97	0.4509	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,507.85490	1,469.880	18.97	0.5491	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			835.69900	854.054	18.98	0.4496	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,514.79900	1,476.754	18.98	0.5504	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			832.64950	850.935	18.99	0.4483	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,521.74950	1,483.635	18.99	0.5517	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			903.96300	921.547	19.55	0.4259	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,968.26300	1,926.847	19.55	0.5741	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			901.32330	918.851	19.57	0.4249	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,975.62330	1,934.151	19.57	0.5751	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			906.61210	924.253	19.54	0.4270	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,960.91210	1,919.553	19.54	0.5730	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,193</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.05140		2.04520			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.07350		2.06760			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			761.42000	719.972	15.90	0.5665	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			380.58680	399.550	16.04	0.4073	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			828.58680	785.550	16.04	0.5927	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	18/03/2019	Foreign Exchange Option	2.10	Call			350.14030	367.601	16.19	0.3820	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			898.14030	853.601	16.19	0.6180	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			413.42000	433.972	15.90	0.4335	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,320.14130	1,358.236	15.26	0.6959	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			444.14130	423.236	15.26	0.3041	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,255.89630	1,295.320	15.30	0.6776	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			479.89630	460.320	15.30	0.3224	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,386.24290	1,423.117	15.21	0.7138	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			410.24290	388.117	15.21	0.2862	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.18630		2.17610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22850		2.21810			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27410		2.26360			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.31380		2.30290			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.44780		2.43620			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,139.09410	1,059.577	16.28	0.6689	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			352.49510	378.826	16.01	0.3758	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			991.49510	915.826	16.01	0.6242	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			325.31370	349.657	16.15	0.3530	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,064.31370	986.657	16.15	0.6470	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			300.09410	322.577	16.28	0.3311	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			524.13150	477.791	14.89	0.3210	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,245.42430	1,301.054	14.92	0.6614	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			564.42430	516.053	14.92	0.3386	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,190.26600	1,243.782	15.00	0.6433	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			609.26600	558.782	15.00	0.3567	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,305.13150	1,362.791	14.89	0.6790	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			731.28650	760.993	16.79	0.3751	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,095.28650	2,019.993	16.79	0.6249	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			784.06400	815.828	16.62	0.3966	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,948.06400	1,874.828	16.62	0.6034	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			757.19100	787.911	16.71	0.3858	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,021.19100	1,946.910	16.71	0.6142	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			718.01210	745.903	17.57	0.3202	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,089.01210	3,007.903	17.57	0.6798	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			698.71090	725.841	17.64	0.3129	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,169.71090	3,087.841	17.64	0.6871	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			737.92380	766.596	17.50	0.3277	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,008.92380	2,928.596	17.50	0.6723	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,255.96460	1,295.381	17.96	0.4164	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,893.96460	2,817.381	17.96	0.5836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,229.37970	1,268.050	18.02	0.4093	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,967.37970	2,890.050	18.02	0.5907	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,203.44650	1,241.386	18.08	0.4024	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,041.44650	2,963.386	18.08	0.5976	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.78890		1.79350			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81250		1.81720			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			564.64990	537.790	17.64	0.5120	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			529.64990	548.790	17.64	0.4880	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			519.65190	494.338	17.74	0.4831	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			584.65190	605.338	17.74	0.5169	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			612.58010	584.176	17.53	0.5413	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			477.58010	495.176	17.53	0.4587	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,128.53240	1,099.989	17.41	0.6237	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			556.53240	574.989	17.41	0.3763	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,075.56370	1,047.232	17.50	0.6043	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			603.56370	622.232	17.50	0.3957	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,183.61180	1,154.827	17.32	0.6430	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			511.61180	529.827	17.32	0.3570	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13610		0.13610			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13560		0.13620			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13550		0.13610			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13500		0.13500			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13440		0.13360			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.66010		1.65090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68470		1.67550			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.52100		9.43870			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.64080		9.55840			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.77200		9.68870			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.89430		9.81170			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.40050		10.31350			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			280.44290	231.902	13.86	0.4944	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			185.37770	218.578	13.89	0.4987	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			286.67770	237.578	13.89	0.5013	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			192.97160	227.298	13.84	0.5126	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			274.27160	226.298	13.84	0.4874	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			189.14290	222.902	13.86	0.5056	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			223.45500	249.340	14.61	0.4008	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			585.05500	528.540	14.61	0.5992	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			220.61320	246.209	14.63	0.3969	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			592.21320	535.409	14.63	0.6031	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			226.33380	252.508	14.59	0.4047	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			577.93380	521.708	14.59	0.5953	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			397.15100	432.070	14.52	0.4976	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			558.45100	510.070	14.52	0.5024	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			393.48330	428.112	14.54	0.4943	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			564.78330	516.112	14.54	0.5057	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			400.85400	436.059	14.50	0.5009	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			552.15400	504.059	14.50	0.4991	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			367.19620	394.131	15.31	0.4083	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			905.49620	849.831	15.31	0.5917	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			364.51630	391.164	15.33	0.4059	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			912.81630	856.864	15.33	0.5941	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			369.89750	397.122	15.30	0.4107	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			898.19750	842.822	15.30	0.5893	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			627.15400	664.241	15.93	0.5083	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			833.65400	783.741	15.93	0.4917	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			623.59630	660.490	15.95	0.5061	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			840.09630	789.990	15.95	0.4939	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			630.73280	668.019	15.92	0.5104	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			827.23280	777.519	15.92	0.4896	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>213</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31910		1.31790			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32580		1.32180			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			221.00000	209.000		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
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			321.00000	309.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			121.00000	109.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			18.00000	58.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			82.00000	42.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			118.00000	158.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.28240		1.27780			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.28790		1.28320			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.29360		1.28890			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.29870		1.29400			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.30410		1.29930			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15870		1.15040			0.0000	23,174.00	20	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16740		1.15910			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17700		1.16860			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.18580		1.17740			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.19230		1.18380			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>23,174.00</b>	<b>20</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>23,174.00</b>	<b>20</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.34670		10.34540			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.48550		10.48470			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			271.59330	269.116	14.92	0.5169	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			266.19330	262.416	14.92	0.4831	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			266.92550	264.439	14.94	0.5109	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			271.52550	267.739	14.94	0.4891	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			276.32220	273.851	14.91	0.5228	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			260.92220	257.151	14.91	0.4772	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			680.58380	677.347	14.50	0.7080	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			195.88380	191.847	14.50	0.2920	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			674.17400	670.914	14.51	0.7042	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			199.47400	195.413	14.51	0.2958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			687.29360	684.073	14.50	0.7116	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			192.59360	188.573	14.50	0.2884	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46510		2.46670			0.0000	0.00	0	19,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38290		2.38490			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			18.89280	18.225	22.19	0.1544	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			282.19280	283.125	22.19	0.8456	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			17.70150	16.989	22.21	0.1457	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			291.00150	291.889	22.21	0.8543	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			20.15730	19.540	22.17	0.1634	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			273.45730	274.440	22.17	0.8366	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.97730	0.953	24.17	0.0080	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,146.07730	1,148.053	24.17	0.9920	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.92610	0.903	24.17	0.0076	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,156.02610	1,158.003	24.17	0.9924	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.03130	1.006	24.17	0.0084	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,136.13130	1,138.106	24.17	0.9916	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>19,000</b>
<b>Total Futures</b>												<b>1 443 834 677.20</b>	<b>100,521</b>	<b>1,403,067</b>
<b>Total Options</b>												<b>8 911 901.52</b>	<b>16,462</b>	<b>5,514,652</b>
<b>Grand Total:</b>												<b>1,452,746,578.72</b>	<b>116,983</b>	<b>6,917,719</b>