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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/01/2019 Foreign Exchange Future			13.78930		13.70960			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.79570		13.70960			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.79570		13.71330			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.79410		13.71690			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.80230		13.72300			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.80390		13.72490			0.0000	0.00	0	1,922
\$ / R On 13/02/2019 Foreign Exchange Future			13.82490		13.74860			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.82810		13.75230			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.84440		13.76940			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.84930		13.77430			0.0000	2,257,435.90	163	5,899
\$ / R On 04/03/2019 Foreign Exchange Future			13.85580		13.78080			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.85750		13.78240			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.86730		13.79220			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.87870		13.80360			0.0000	423,827,740.60	30,538	531,386
\$ / R On 27/03/2019 Foreign Exchange Future			13.89390		13.81870			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.89740		13.82210			0.0000	5,044,756.20	363	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.90430		13.82880			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.90950		13.83380			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.92680		13.85050			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.94570		13.86930			0.0000	3,876,904.60	278	349
\$ / R On 30/04/2019 Foreign Exchange Future			13.95250		13.87620			0.0000	2,274,257.50	163	345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Future			14.00540		13.92940			0.0000	2,282,880.20	163	238
\$ / R	On	03/06/2019	Foreign Exchange Future			14.01060		13.93450			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.01230		13.93620			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.02930		13.95340			0.0000	163,188,817.60	11,632	109,867
\$ / R	On	20/06/2019	Foreign Exchange Future			14.03960		13.96370			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.05320		13.97740			0.0000	3,836,523.60	273	333
\$ / R	On	01/07/2019	Foreign Exchange Future			14.05830		13.98260			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.06180		13.98600			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.11010		14.03480			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.11190		14.03660			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.13310		14.05780			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.16320		14.08790			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.16850		14.09320			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.17200		14.09680			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.17380		14.09850			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.19330		14.11800			0.0000	0.00	0	14,290
\$ / R	On	30/09/2019	Foreign Exchange Future			14.21800		14.14280			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.22160		14.14630			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.27330		14.19810			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32580		14.25030			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.33130		14.25570			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.33490		14.25930			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.35120		14.27550			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.38380		14.30790			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.38750		14.31150			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.44100		14.36490			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.50050		14.42440			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.52730		14.45130			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.56000		14.48390			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.61180		14.53580			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.67700		14.60110			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.69620		14.62030			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.78450		14.70860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.87660		14.80080			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>606,589,316.20</b>	<b>43,573</b>	<b>776,913</b>
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			760.42420	680.700	15.93	1.0000	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			0.02420	0.000	15.93	0.0000	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call			35.37150	43.493	15.83	0.4867	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put			125.77150	47.793	15.83	0.5133	0.00	0	25,000
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			0.00000	0.000	22.64	0.0000	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,049.60000	1,135.700	22.64	1.0000	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			551.35970	468.876	18.29	0.9572	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			4.65970	4.576	18.29	0.0428	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			339.93260	272.025	15.68	0.7544	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			36.83260	46.126	15.68	0.2456	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	30/01/2019	Foreign Exchange Option	12.95	Put			4.56850	3.333	16.67	0.0206	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			777.56850	855.633	16.67	0.9794	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,160.19190	1,081.201	19.12	0.9806	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			3.19190	3.501	19.12	0.0194	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,407.04040	1,328.244	20.41	0.9886	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			1.94040	2.144	20.41	0.0114	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			37.03540	44.774	16.13	0.1895	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			512.13540	440.873	16.13	0.8105	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,745.87730	1,666.909	22.03	0.9956	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			937.57780	1,015.855	17.37	0.9881	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			731.22920	808.669	16.18	0.9719	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			6.32920	4.769	16.18	0.0281	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			675.10490	599.505	16.72	0.8911	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			20.00490	23.405	16.72	0.1089	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			11.48120	12.692	17.38	0.0630	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			83.56260	103.052	15.31	0.3684	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			308.66260	249.152	15.31	0.6316	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			346.48020	283.991	15.47	0.6738	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			71.38020	87.891	15.47	0.3262	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			2.67780	1.955	17.37	0.0119	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.77730	0.809	22.03	0.0044	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			131.42730	161.724	14.82	0.5097	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			206.52730	157.824	14.82	0.4903	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			31.27040	37.519	16.29	0.1634	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			556.37040	483.619	16.29	0.8366	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			836.58120	758.791	17.38	0.9370	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,364.80560	1,287.246	18.64	0.9568	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			13.40560	12.146	18.64	0.0432	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			677.76390	606.429	16.96	0.7737	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			80.06390	84.529	16.96	0.2263	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			200.85940	220.635	15.48	0.4810	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			318.55940	262.535	15.48	0.5190	0.00	0	22,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			479.47240	417.763	16.00	0.6114	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			178.87240	192.163	16.00	0.3886	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			26.36700	20.589	15.14	0.0650	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			970.66700	1,039.889	15.14	0.9350	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			818.21500	883.005	14.85	0.9000	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			43.91500	33.705	14.85	0.1000	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			146.24450	155.680	16.65	0.3168	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			621.94450	556.379	16.65	0.6832	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,523.05630	1,448.579	19.21	0.9286	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			27.35630	27.879	19.21	0.0714	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			841.27900	771.012	17.40	0.7799	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			95.57900	100.312	17.40	0.2201	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,041.53190	968.703	17.97	0.8421	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			65.83190	68.003	17.97	0.1579	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			158.03620	168.693	16.51	0.3378	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			583.73620	519.393	16.51	0.6622	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,869.13130	1,794.292	19.68	0.9624	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			13.43130	13.592	19.68	0.0376	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			335.31430	366.714	15.34	0.5926	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			261.01430	217.414	15.34	0.4074	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			698.54890	632.217	16.84	0.7071	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			139.34890	148.017	16.84	0.2929	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			740.77140	673.676	17.01	0.7215	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			133.17140	141.176	17.01	0.2785	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,410.68870	1,336.941	18.81	0.8847	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			52.88870	54.241	18.81	0.1153	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			278.35370	299.877	15.85	0.4775	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			426.15370	372.577	15.85	0.5225	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			52.67040	54.178	19.11	0.1081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,569.07040	1,495.478	19.11	0.8919	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			51.94260	53.373	19.12	0.1067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,578.34260	1,504.673	19.12	0.8933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			53.40920	54.993	19.10	0.1095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,559.80920	1,486.293	19.10	0.8905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			267.61290	285.908	16.17	0.4387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			514.01290	457.208	16.17	0.5613	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,007.54710	2,081.998	17.40	0.9902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			3.94710	3.298	17.40	0.0098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,749.38670	1,823.442	16.11	0.9855	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			5.78670	4.742	16.11	0.0145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			196.34020	163.840	15.18	0.2944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			549.94020	592.540	15.18	0.7056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,306.19790	2,380.919	18.88	0.9937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			2.59790	2.219	18.88	0.0063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,473.80280	3,548.863	22.37	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.20280	0.163	22.37	0.0005	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,067.22380	2,141.741	17.69	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			3.62380	3.041	17.69	0.0089	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			833.00710	766.270	17.23	0.7165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			156.60710	164.970	17.23	0.2835	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,078.77740	1,143.776	14.27	0.9308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			35.17740	25.076	14.27	0.0692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			385.70190	416.567	15.60	0.5710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			332.10190	287.867	15.60	0.4290	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,240.92990	1,168.798	18.32	0.8346	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			84.52990	87.498	18.32	0.1654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,458.63640	1,384.970	18.86	0.8751	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			62.23640	63.670	18.86	0.1249	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			543.78870	585.989	15.20	0.7012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			200.18870	167.289	15.20	0.2988	0.00	0	20,000

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\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,690.34070	1,615.871	19.28	0.9088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			43.94070	44.571	19.28	0.0912	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			692.62170	629.397	16.78	0.6574	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			196.22170	208.097	16.78	0.3426	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,775.15550	1,700.203	19.39	0.9190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			38.75550	38.903	19.39	0.0810	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,346.56510	1,417.541	14.08	0.9715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			12.96510	8.841	14.08	0.0285	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			337.23380	362.651	15.75	0.5212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			393.63380	343.951	15.75	0.4788	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,308.66070	1,378.370	13.94	0.9689	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			15.06070	9.670	13.94	0.0311	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			321.35190	344.419	15.80	0.5032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			417.75190	365.719	15.80	0.4968	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,431.05560	1,357.541	18.79	0.8706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			64.65560	66.241	18.79	0.1294	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,281.54890	3,205.984	22.03	0.9887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			5.14890	4.684	22.03	0.0113	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			164.66370	173.735	17.13	0.2959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			801.06370	735.035	17.13	0.7041	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			873.55020	932.467	14.58	0.8720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			69.95020	53.767	14.58	0.1280	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			956.86070	1,018.476	14.45	0.8993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			53.26070	39.776	14.45	0.1007	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			284.53880	304.350	16.05	0.4597	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			480.93880	425.650	16.05	0.5403	595,910.14	1,400	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			201.18660	213.508	16.74	0.3497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			677.58660	614.808	16.74	0.6503	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			146.95300	154.620	17.35	0.2687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			873.35300	805.920	17.35	0.7313	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,699.73260	1,625.205	19.29	0.9100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			43.33260	43.905	19.29	0.0900	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,291.49070	3,215.945	22.06	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			5.09070	4.645	22.06	0.0112	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			101.18370	105.409	18.01	0.1943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,117.58370	1,046.709	18.01	0.8057	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,110.20060	2,034.104	19.84	0.9497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			23.80060	22.804	19.84	0.0503	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,699.63830	3,624.674	23.28	0.9920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			3.23830	3.374	23.28	0.0080	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			184.32430	195.138	16.91	0.3253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			730.72430	666.438	16.91	0.6747	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,889.18100	1,813.720	19.55	0.9311	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			32.78100	32.419	19.55	0.0689	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,805.46720	2,728.949	20.76	0.9815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			9.06720	7.649	20.76	0.0185	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			141.39680	148.720	17.42	0.2601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			897.79680	830.020	17.42	0.7399	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,343.47790	2,267.066	20.15	0.9640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			17.07790	15.766	20.15	0.0360	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			939.93090	1,001.023	14.47	0.8942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			56.33090	42.323	14.47	0.1058	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			152.72450	160.752	17.27	0.2775	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			849.12450	782.052	17.27	0.7225	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,216.83450	2,140.558	19.98	0.9568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			20.43450	19.258	19.98	0.0432	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			778.43460	833.749	14.74	0.8342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			94.83460	75.049	14.74	0.1658	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,032.99990	1,957.080	19.74	0.9438	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			26.59990	25.780	19.74	0.0562	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			607.39140	653.565	15.06	0.7435	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			163.79140	134.865	15.06	0.2565	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			682.64300	733.090	14.91	0.7873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			129.04300	104.390	14.91	0.2127	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,588.53010	2,512.028	20.47	0.9747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			12.13010	10.728	20.47	0.0253	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			410.18100	442.937	15.53	0.5938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			306.58100	264.237	15.53	0.4062	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			99.89020	104.016	18.03	0.1921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,126.29020	1,055.316	18.03	0.8079	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			420.29120	453.816	15.50	0.6029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			296.69120	255.116	15.50	0.3971	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			112.15650	117.246	17.83	0.2128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,048.55650	978.546	17.83	0.7872	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			98.61350	102.641	18.06	0.1899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,135.01350	1,063.941	18.06	0.8101	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			366.93330	396.313	15.65	0.5528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			353.33330	307.613	15.65	0.4472	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,221.91510	3,146.228	21.85	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			5.51510	4.928	21.85	0.0119	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,301.43310	3,225.907	22.09	0.9889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			5.03310	4.607	22.09	0.0111	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,430.74810	3,355.445	22.47	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			4.34810	4.145	22.47	0.0100	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			270.92250	289.515	16.15	0.4428	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			507.32250	450.815	16.15	0.5572	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,198.26400	4,123.714	24.78	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.86400	2.414	24.78	0.0056	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,597.30250	4,522.572	24.93	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.90250	1.272	24.93	0.0031	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			68.89890	70.766	18.68	0.1372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,385.29890	1,312.066	18.68	0.8628	0.00	0	99,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			63.03520	64.516	18.84	0.1263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,449.43520	1,375.816	18.84	0.8737	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,172.24260	3,096.444	21.70	0.9875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			5.84260	5.144	21.70	0.0125	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,162.31080	3,086.489	21.67	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			5.91080	5.189	21.67	0.0126	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			68.02730	69.837	18.70	0.1356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,394.42730	1,321.137	18.70	0.8644	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			400.25180	432.247	15.56	0.5847	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			316.65180	273.547	15.56	0.4153	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,785.69100	2,709.188	20.73	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			9.29100	7.888	20.73	0.0190	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			76.30170	78.679	18.50	0.1507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,312.70170	1,239.979	18.50	0.8493	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,500.42350	3,425.223	22.68	0.9906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			4.02350	3.923	22.68	0.0094	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			490.53460	529.151	15.32	0.6616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			236.93460	200.451	15.32	0.3384	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			833.21020	890.705	14.64	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			79.61020	62.005	14.64	0.1431	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,509.92670	2,433.434	20.37	0.9717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			13.52670	12.134	20.37	0.0283	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,737.38030	1,662.631	19.34	0.9146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			40.98030	41.331	19.34	0.0854	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			755.69300	809.907	14.78	0.8239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			102.09300	81.207	14.78	0.1761	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			519.65220	560.257	15.25	0.6838	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			216.05220	181.557	15.25	0.3162	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			462.58710	499.226	15.39	0.6392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			258.98710	220.526	15.39	0.3608	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			125.93670	132.141	17.63	0.2355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			972.33670	903.441	17.63	0.7645	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			70.67700	72.665	18.64	0.1404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,367.07700	1,293.965	18.64	0.8596	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			627.37110	674.724	15.02	0.7558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			153.77110	126.024	15.02	0.2442	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,756.25200	1,681.399	19.37	0.9169	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			39.85200	40.099	19.37	0.0831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,052.26980	1,976.302	19.77	0.9454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			25.86980	25.002	19.77	0.0546	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,267.74160	1,195.380	18.39	0.8403	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			81.34160	84.080	18.39	0.1597	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			222.28290	236.502	16.54	0.3791	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			618.68290	557.802	16.54	0.6209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,197.40840	2,121.160	19.96	0.9556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			21.00840	19.860	19.96	0.0444	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			162.61130	171.501	17.15	0.2928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			809.01130	742.801	17.15	0.7072	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			102.49420	106.822	17.99	0.1966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,108.89420	1,038.122	17.99	0.8034	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,276.70660	1,204.270	18.41	0.8422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			80.30660	82.970	18.41	0.1578	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			581.39250	625.983	15.12	0.7269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			177.79250	147.283	15.12	0.2731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			168.84590	178.286	17.08	0.3023	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			785.24590	719.586	17.08	0.6977	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,043.36700	1,107.450	14.32	0.9226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			39.76700	28.750	14.32	0.0774	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,476.93200	1,403.314	18.91	0.8780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			60.53200	62.014	18.91	0.1220	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			341.31120	367.324	15.73	0.5257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			387.71120	338.624	15.73	0.4743	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			35.64320	35.518	19.47	0.0747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,832.04320	1,756.818	19.47	0.9253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,643.51470	1,569.356	19.21	0.9026	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			47.11470	48.056	19.21	0.0974	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,100.22020	1,029.552	17.97	0.8012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			103.82020	108.252	17.97	0.1988	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			655.26200	593.172	16.66	0.6395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			208.86200	221.872	16.66	0.3605	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			451.73400	487.589	15.42	0.6302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			268.13400	228.889	15.42	0.3698	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			816.98430	750.598	17.18	0.7103	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			160.58430	169.298	17.18	0.2897	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			353.80410	381.610	15.69	0.5392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			370.20410	322.910	15.69	0.4608	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			3.89290	3.832	22.77	0.0092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,530.29290	3,455.132	22.77	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,846.47980	5,771.424	24.93	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.07980	0.124	24.93	0.0004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			448.83990	395.140	15.93	0.5188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			302.43990	323.840	15.93	0.4812	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,392.34330	2,315.897	20.22	0.9664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			15.94330	14.597	20.22	0.0336	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,504.45910	1,430.913	18.97	0.8823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			58.05910	59.613	18.97	0.1177	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			11.29650	9.727	15.62	0.0264	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,619.99650	1,693.627	15.62	0.9736	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			319.27070	340.711	16.19	0.4709	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			500.57070	446.811	16.19	0.5291	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			180.71610	190.731	17.35	0.2987	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			862.01610	796.831	17.35	0.7013	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			364.93620	390.514	15.93	0.5196	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			426.23620	376.614	15.93	0.4804	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,672.40500	1,599.374	19.38	0.8813	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			64.50500	66.774	19.38	0.1187	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			262.42540	279.062	16.71	0.3992	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			640.32540	581.662	16.71	0.6008	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,010.10190	1,935.504	19.98	0.9200	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			42.20190	42.904	19.98	0.0800	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			0.00000	636.283	15.40	0.6970	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			0.00000	188.883	15.40	0.3030	113,330.10	600	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			0.00000	376.605	15.97	0.4748	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			0.00000	404.005	15.97	0.5252	242,403.18	600	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			0.00000	724.706	17.17	0.6669	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			0.00000	222.106	17.17	0.3331	133,263.66	600	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			88.07550	71.180	14.89	0.1470	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			910.17550	968.580	14.89	0.8530	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,002.34400	935.246	17.78	0.7424	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			154.44400	162.646	17.78	0.2576	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			248.17380	263.650	16.82	0.3818	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			676.07380	616.250	16.82	0.6182	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			104.11660	85.615	14.94	0.1659	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			882.91660	939.915	14.94	0.8341	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			378.78690	335.278	15.90	0.4271	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			452.58690	484.778	15.90	0.5729	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			760.50720	699.640	17.09	0.6388	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			244.30720	259.140	17.09	0.3612	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			605.88970	551.667	16.55	0.5479	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			346.38970	368.467	16.55	0.4521	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,336.33210	1,267.773	18.55	0.7684	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			165.63210	173.473	18.55	0.2316	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,838.96340	1,767.064	19.58	0.8479	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			105.16340	109.564	19.58	0.1521	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,160.85860	2,087.419	20.16	0.8852	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			77.05860	79.919	20.16	0.1148	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,171.82020	1,105.684	18.11	0.7234	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			208.02020	218.184	18.11	0.2766	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			350.92670	370.654	16.92	0.4248	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			724.72670	668.154	16.92	0.5752	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,009.42720	1,066.106	15.17	0.8206	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			133.22720	113.606	15.17	0.1794	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			295.98590	261.255	15.68	0.3276	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			682.18590	723.756	15.68	0.6724	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			366.77700	387.586	16.82	0.4396	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			690.57700	635.086	16.82	0.5604	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			115.08530	97.393	15.12	0.1593	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,071.28530	1,129.893	15.12	0.8407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,003.48770	1,932.536	19.77	0.8267	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			142.88770	147.936	19.77	0.1733	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			464.09370	485.892	16.96	0.4670	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			734.69370	680.492	16.96	0.5330	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,335.08000	1,269.142	18.45	0.7135	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			254.48000	264.542	18.45	0.2865	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,330.17970	2,257.697	20.32	0.8635	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			109.57970	113.097	20.32	0.1365	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			447.12850	467.955	17.05	0.4539	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			767.72850	712.555	17.05	0.5461	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			213.57890	187.723	15.47	0.2335	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,002.97890	1,053.123	15.47	0.7665	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,102.91660	1,156.388	15.37	0.8014	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			173.51660	150.988	15.37	0.1986	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			44.02030	38.239	15.76	0.0627	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,838.52030	1,908.840	15.76	0.9373	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			952.36230	892.709	17.50	0.6066	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			378.56230	395.009	17.50	0.3934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,735.20790	1,803.374	15.58	0.9181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			61.80790	54.074	15.58	0.0819	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,014.15850	954.102	17.66	0.6126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			387.55850	403.402	17.66	0.3874	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,333.05520	1,390.915	15.26	0.8490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			865.60190	808.723	17.30	0.5646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			445.86500	464.722	17.32	0.4330	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			872.46500	815.422	17.32	0.5670	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			452.16080	471.343	17.28	0.4377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			858.76080	802.044	17.28	0.5623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			267.88660	238.646	15.64	0.2664	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			488.38530	509.438	17.09	0.4645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			784.98530	730.138	17.09	0.5355	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			505.78090	527.723	17.00	0.4770	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			752.38090	698.423	17.00	0.5230	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			449.00190	468.023	17.30	0.4354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			156.62370	161.832	19.87	0.1784	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,273.02210	2,201.402	20.15	0.8423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			136.42210	140.702	20.15	0.1577	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,752.51160	1,684.173	19.30	0.7732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			205.91160	213.473	19.30	0.2268	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			971.28660	1,017.946	15.64	0.7336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			670.45100	618.948	16.77	0.4895	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,873.14210	1,803.866	19.51	0.7919	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			186.54210	193.167	19.51	0.2081	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			369.03500	383.922	17.79	0.3724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,065.63500	1,004.622	17.79	0.6276	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,093.22370	2,022.532	19.87	0.8216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			233.65530	241.516	19.00	0.2524	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			581.50880	607.799	16.67	0.5290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			628.10880	578.499	16.67	0.4710	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			374.23370	389.390	17.75	0.3766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,050.83370	990.090	17.75	0.6234	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			553.85100	578.248	16.77	0.5105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			49.42680	49.570	23.57	0.0581	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,417.54890	1,351.334	18.60	0.7129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			270.94890	280.634	18.60	0.2871	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			900.13770	842.456	17.39	0.5764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			433.53770	451.756	17.39	0.4236	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,600.25530	1,532.216	19.00	0.7476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			145.13820	149.814	20.02	0.1667	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,143.73720	1,196.187	15.45	0.7950	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			190.33720	166.887	15.45	0.2050	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			632.60590	661.929	16.49	0.5614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			559.20590	512.629	16.49	0.4386	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,056.02680	3,980.270	23.57	0.9419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			189.18880	195.939	19.48	0.2107	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			616.24380	567.246	16.64	0.4657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			589.64380	616.546	16.64	0.5343	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,119.99800	2,049.155	19.91	0.8248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			153.39800	158.455	19.91	0.1752	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,191.73820	2,120.514	20.02	0.8333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			531.85430	486.386	16.42	0.4250	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,795.35990	1,726.675	19.38	0.7801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			198.75990	205.975	19.38	0.2199	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			977.84180	1,024.740	15.63	0.7362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			264.44180	235.440	15.63	0.2638	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,855.78880	1,786.639	19.48	0.7893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			328.12970	340.691	18.09	0.3378	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,158.27980	1,211.179	15.44	0.7996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			184.87980	161.879	15.44	0.2004	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			228.47920	202.049	15.55	0.2362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,051.87920	1,101.349	15.55	0.7638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			655.25430	685.686	16.42	0.5750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			129.65520	111.615	15.26	0.1510	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,013.35610	1,943.135	19.74	0.8114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			166.75610	172.435	19.74	0.1886	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,268.75150	3,344.249	18.40	0.9913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.35150	4.949	18.40	0.0087	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,194.72970	1,131.391	18.09	0.6622	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,122.62370	1,060.739	17.89	0.6366	21,214,784.00	20,000	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			366.32370	380.339	17.89	0.3634	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,331.23790	3,255.954	21.95	0.9132	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			74.93790	75.554	21.95	0.0868	1,511,088.00	20,000	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,155.35480	2,084.865	19.89	0.8143	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			172.75480	178.065	19.89	0.1857	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			545.74580	568.110	17.02	0.4861	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			768.34580	714.910	17.02	0.5139	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,479.43450	2,407.521	20.39	0.8492	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			800.61250	746.275	17.11	0.5259	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			136.83450	140.721	20.39	0.1508	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			206.22340	181.750	15.51	0.2102	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,183.62340	1,234.950	15.51	0.7898	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,482.21440	1,416.115	18.69	0.7095	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			289.61440	299.315	18.69	0.2905	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			528.01250	549.475	17.11	0.4741	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			267.39550	238.573	15.63	0.2549	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,059.99550	1,106.873	15.63	0.7451	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,587.57440	2,515.396	20.51	0.8547	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			133.57440	137.196	20.51	0.1453	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			906.63860	946.127	15.92	0.6797	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			370.63860	334.327	15.92	0.3203	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,314.49640	2,243.497	20.01	0.8012	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			209.29640	213.597	20.01	0.1988	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			637.82970	659.901	17.07	0.5046	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			803.02970	749.801	17.07	0.4954	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,636.01780	2,563.878	20.47	0.8342	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			834.61880	780.539	17.14	0.5064	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			170.81780	173.978	20.47	0.1658	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			239.55120	213.455	15.60	0.2189	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,274.35120	1,323.555	15.60	0.7811	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,637.15730	1,569.745	18.91	0.7039	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			331.95730	339.845	18.91	0.2961	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			619.41880	640.639	17.14	0.4936	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,116.13720	1,160.062	15.79	0.7288	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			319.53720	288.162	15.79	0.2712	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			997.39720	939.453	17.50	0.5468	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			575.19720	592.553	17.50	0.4532	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,499.42830	2,427.611	20.24	0.8099	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			207.22830	210.711	20.24	0.1901	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,480.93750	2,408.921	20.18	0.7937	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			238.83750	242.121	20.18	0.2063	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			719.29610	740.887	17.10	0.5191	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			831.39610	777.687	17.10	0.4809	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,810.76960	2,737.660	20.65	0.8252	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			198.66960	200.860	20.65	0.1748	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			266.31660	238.617	15.64	0.2238	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,354.21660	1,401.817	15.64	0.7762	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,795.29070	1,726.808	19.14	0.7032	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			363.19070	370.008	19.14	0.2968	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	30/08/2019	Foreign Exchange Option	14.25	Call		700.40540	721.164	17.18	0.5088	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		862.50540	807.964	17.18	0.4912	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		367.73400	333.839	15.85	0.2831	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,170.93400	1,212.339	15.85	0.7169	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,145.36040	1,084.683	17.79	0.5691	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		572.16040	586.683	17.79	0.4309	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,980.49200	4,905.294	23.66	0.9283	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		78.99200	79.094	23.66	0.0717	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,085.86880	2,016.010	19.53	0.7332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		333.86880	339.310	19.53	0.2668	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,294.01350	3,216.764	21.33	0.8483	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		182.01350	180.064	21.33	0.1517	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,377.23180	3,451.972	15.80	0.9869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		9.23180	8.672	15.80	0.0131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,765.67240	1,823.038	15.17	0.8621	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		147.67240	129.738	15.17	0.1379	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		586.22180	600.196	17.85	0.4293	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,188.22180	1,126.896	17.85	0.5707	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,823.37800	1,754.948	19.12	0.6944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		391.37800	398.248	19.12	0.3056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		857.33700	882.403	16.75	0.5732	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		709.33700	659.103	16.75	0.4268	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,957.41110	3,879.504	22.63	0.8802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		145.41110	142.804	22.63	0.1198	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		759.03350	780.080	17.10	0.5244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		851.03350	796.780	17.10	0.4756	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,880.94680	3,803.090	22.49	0.8771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		148.94680	146.390	22.49	0.1229	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		714.11530	733.326	17.28	0.5009	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		926.11530	870.026	17.28	0.4991	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,472.36690	4,398.038	23.60	0.8987	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		120.36690	121.338	23.60	0.1013	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		389.42370	396.352	19.14	0.3043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,831.42370	1,763.052	19.14	0.6957	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		806.77470	829.707	16.93	0.5485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		778.77470	726.407	16.93	0.4515	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		424.77880	432.197	18.86	0.3277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,686.77880	1,618.897	18.86	0.6723	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,680.95570	3,603.265	22.10	0.8683	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		158.95570	156.565	22.10	0.1317	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		883.77050	909.944	16.66	0.5857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		675.77050	626.644	16.66	0.4143	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,274.77530	5,199.627	23.60	0.9343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		72.77530	72.927	23.60	0.0657	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,621.64870	4,547.117	23.60	0.9065	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		109.64870	110.416	23.60	0.0935	0.00	0	33,715

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	13.25	Call			1,233.25460	1,275.437	15.85	0.7249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			365.25460	332.137	15.85	0.2751	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			786.53520	808.664	17.00	0.5384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			808.53520	755.364	17.00	0.4616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,659.11010	4,584.531	23.60	0.9083	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			107.11010	107.831	23.60	0.0917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,108.07230	1,144.377	16.02	0.6815	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			450.07230	411.077	16.02	0.3185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,119.15430	1,156.418	16.01	0.6857	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			441.15430	403.118	16.01	0.3143	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,303.17010	4,225.077	23.30	0.8928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			131.17010	128.377	23.30	0.1072	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,113.60110	1,150.386	16.02	0.6836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			445.60110	407.086	16.02	0.3164	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			797.74650	819.917	17.10	0.5321	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			854.94650	801.917	17.10	0.4679	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,931.34210	1,862.840	19.26	0.7007	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			394.14210	400.839	19.26	0.2993	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			268.48810	271.725	20.27	0.2142	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,625.68810	2,553.725	20.27	0.7858	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,972.65340	2,899.676	20.75	0.8170	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			225.45340	227.676	20.75	0.1830	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			778.40280	799.788	17.17	0.5224	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			885.60280	831.788	17.17	0.4776	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			290.09580	261.865	15.66	0.2271	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,432.89580	1,479.865	15.66	0.7729	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			409.61120	374.433	15.94	0.2912	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,225.91120	1,266.033	15.94	0.7088	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			877.14270	898.666	17.12	0.5437	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			879.04270	825.366	17.12	0.4563	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			457.65900	420.281	16.04	0.3015	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,265.75900	1,303.581	16.04	0.6985	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,512.37400	1,558.138	15.72	0.7704	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			314.27400	284.838	15.72	0.2296	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,092.10160	2,022.724	19.44	0.7016	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			420.20160	426.024	19.44	0.2984	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,145.18540	3,070.604	20.91	0.8103	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			253.28540	253.904	20.91	0.1897	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			857.40260	878.401	17.20	0.5346	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			909.30260	855.101	17.20	0.4654	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,797.47060	2,724.661	20.44	0.7811	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			295.57060	297.961	20.44	0.2189	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,941.24730	2,867.139	20.55	0.7762	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			321.54730	322.939	20.55	0.2238	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			948.76760	969.473	17.12	0.5537	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			898.46760	843.673	17.12	0.4463	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,290.92760	3,213.895	21.03	0.8036	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			928.74930	873.187	17.19	0.4550	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			281.22760	279.695	21.03	0.1964	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			334.82190	304.650	15.77	0.2311	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,585.12190	1,630.450	15.77	0.7689	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,226.20940	2,155.636	19.57	0.7006	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			446.50940	451.437	19.57	0.2994	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			929.04930	948.987	17.19	0.5450	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			501.91090	463.281	16.13	0.3081	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,317.61090	1,354.581	16.13	0.6919	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,314.97160	1,252.541	17.97	0.5483	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			734.27160	747.441	17.97	0.4517	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,447.29230	2,509.846	13.23	0.9404	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			61.79230	48.646	13.23	0.0596	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,226.05820	1,256.223	16.34	0.6537	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			610.55820	565.023	16.34	0.3463	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,035.80190	1,058.992	16.93	0.5806	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,049.89980	1,979.758	19.27	0.6689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,057.86020	1,987.660	19.28	0.6700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			517.45370	523.065	19.26	0.3323	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,041.95370	1,971.865	19.26	0.6677	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,394.86230	3,318.619	21.18	0.8024	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			290.36230	289.819	21.18	0.1976	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			515.39980	520.958	19.27	0.3311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			830.30190	777.792	16.93	0.4194	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,920.53090	2,846.346	20.48	0.7664	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			346.03090	347.546	20.48	0.2336	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,834.48390	5,758.291	23.28	0.9176	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			109.98390	109.491	23.28	0.0824	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			513.36020	518.860	19.28	0.3300	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,091.31040	3,015.437	20.62	0.7715	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			349.21040	349.237	20.62	0.2285	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,024.69320	1,045.182	17.09	0.5638	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			916.79320	861.382	17.09	0.4362	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,443.29510	3,363.582	21.13	0.7969	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			311.19510	307.382	21.13	0.2031	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			355.33890	324.195	15.80	0.2318	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,663.23890	1,707.995	15.80	0.7682	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,374.37040	2,301.956	19.67	0.7007	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			472.27040	475.756	19.67	0.2993	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,004.70080	1,024.455	17.16	0.5555	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			946.80080	890.655	17.16	0.4445	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			545.22250	504.820	16.22	0.3138	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,366.72250	1,402.320	16.22	0.6862	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			587.03520	544.455	16.31	0.3189	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,411.93520	1,445.455	16.31	0.6811	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	02/03/2020	Foreign Exchange Option	13.59	Put			629.27190	584.351	16.40	0.3228	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,463.67190	1,494.850	16.40	0.6772	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,679.87040	3,599.184	21.42	0.7726	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			401.17040	396.484	21.42	0.2274	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			751.48760	756.479	18.91	0.4010	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,910.18760	1,839.179	18.91	0.5990	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			746.62660	751.477	18.93	0.3988	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,925.32660	1,854.177	18.93	0.6012	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,638.52280	2,697.759	13.72	0.9219	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			97.22280	80.459	13.72	0.0781	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,293.58260	1,314.664	16.90	0.6141	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			852.28260	797.364	16.90	0.3859	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			749.05520	753.970	18.92	0.3998	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,917.75520	1,846.670	18.92	0.6002	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			672.31050	623.480	16.49	0.3261	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,516.21050	1,543.480	16.49	0.6739	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			709.78900	660.051	16.58	0.3296	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,555.58900	1,581.851	16.58	0.6704	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			751.70730	700.103	16.67	0.3317	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,612.80730	1,637.103	16.67	0.6683	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,061.99370	1,069.431	18.41	0.4843	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,621.69370	1,553.231	18.41	0.5157	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,068.33380	1,075.930	18.39	0.4865	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,608.03380	1,539.730	18.39	0.5135	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,065.15820	1,072.671	18.40	0.4854	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,614.85820	1,546.471	18.40	0.5146	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,762.99950	1,692.317	18.60	0.5215	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,101.59950	1,106.817	18.60	0.4785	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,205.36590	1,210.081	18.56	0.4944	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,764.56590	1,693.481	18.56	0.5056	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,211.73600	1,216.596	18.54	0.4964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,750.93600	1,679.996	18.54	0.5036	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,208.54590	1,213.329	18.55	0.4954	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,757.74590	1,686.729	18.55	0.5046	0.00	0	0
<b>Total \$ / R Option</b>												<b>23,810,779.08</b>	<b>43,200</b>	<b>5,303,854</b>
<b>Total \$ / R</b>												<b>630,400,095.28</b>	<b>86,773</b>	<b>6,080,767</b>
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.87870		13.80360			0.0000	208,180.50	15	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.02930		13.95340			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.19330		14.11800			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.35120		14.27550			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		14.52730		14.45130			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>208,180.50</b>	<b>15</b>	<b>422</b>
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call		27,092.24920	28,951.493	16.15	0.4428	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		50,732.24920	45,081.493	16.15	0.5572	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		27,765.28970	29,684.858	16.10	0.4512	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		49,405.28970	43,814.858	16.10	0.5488	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		27,426.97940	29,316.009	16.12	0.4470	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		50,066.97940	44,446.009	16.12	0.5530	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		44,900.19350	46,802.286	17.30	0.4354	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		86,560.19350	80,872.286	17.30	0.5646	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		44,586.49840	46,472.180	17.32	0.4330	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		87,246.49840	81,542.180	17.32	0.5670	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		45,216.08350	47,134.347	17.28	0.4377	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		85,876.08350	80,204.347	17.28	0.5623	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		59,215.43600	60,636.804	17.82	0.4328	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		117,415.43600	111,306.804	17.82	0.5672	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		58,918.00980	60,327.362	17.83	0.4311	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		118,118.00980	111,997.362	17.83	0.5689	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		59,514.46860	60,947.924	17.80	0.4346	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		116,714.46860	110,617.924	17.80	0.5654	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		105,727.27280	108,126.394	16.86	0.5893	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		80,177.27280	75,006.394	16.86	0.4107	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		105,294.14480	107,677.121	16.87	0.5876	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		80,744.14480	75,557.121	16.87	0.4124	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		106,162.26730	108,577.592	16.84	0.5911	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		79,612.26730	74,457.592	16.84	0.4089	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		102,779.47480	104,131.111	17.80	0.5165	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		125,649.47480	119,401.111	17.80	0.4835	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		102,424.23500	103,765.244	17.81	0.5151	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		126,294.23500	120,035.244	17.81	0.4849	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		103,136.08600	104,499.023	17.79	0.5179	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		125,006.08600	118,769.023	17.79	0.4821	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>208,180.50</b>	<b>15</b>	<b>422</b>
£ / R	On	21/01/2019	Foreign Exchange Future		17.82020	17.66650		0.0000	0.00	0	4,112			
£ / R	On	31/01/2019	Foreign Exchange Future		17.83530	17.68750		0.0000	0.00	0	27			
£ / R	On	28/02/2019	Foreign Exchange Future		17.91890	17.77880		0.0000	0.00	0	47			
£ / R	On	18/03/2019	Foreign Exchange Future		17.97290	17.83250		0.0000	14,576,021.90	811	394,766			
£ / R	On	29/03/2019	Foreign Exchange Future		18.00710	17.86640		0.0000	0.00	0	80			
£ / R	On	15/04/2019	Foreign Exchange Future		18.06070	17.91870		0.0000	0.00	0	43			
£ / R	On	26/04/2019	Foreign Exchange Future		18.09520	17.95270		0.0000	0.00	0	120			
£ / R	On	14/06/2019	Foreign Exchange Future		18.24610	18.10370		0.0000	10,947,660.00	600	5,764			
£ / R	On	16/09/2019	Foreign Exchange Future		18.54180	18.39780		0.0000	0.00	0	14,864			
£ / R	On	13/12/2019	Foreign Exchange Future		18.82220	18.67560		0.0000	0.00	0	247			
£ / R	On	16/03/2020	Foreign Exchange Future		19.13150	18.98180		0.0000	0.00	0	0			
<b>Total £ / R Future</b>												<b>25,523,681.90</b>	<b>1,411</b>	<b>420,070</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put		446.84140	299.069	15.78	0.8163	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call		23.34140	29.269	15.78	0.1837	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		1,115.71170	969.539	16.88	0.9407	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		13.21170	14.839	16.88	0.0593	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		320.41800	246.611	14.84	0.3809	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		429.21800	495.511	14.84	0.6191	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		377.28170	426.816	15.13	0.5024	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		544.78170	453.916	15.13	0.4976	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,614.62860	3,475.038	19.86	0.9842	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		7.12860	7.938	19.86	0.0158	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,204.98740	2,068.366	17.74	0.9264	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		37.48740	41.266	17.74	0.0736	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		98.98020	110.599	16.66	0.1746	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,456.48020	1,327.699	16.66	0.8254	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,377.69960	2,240.437	18.01	0.9394	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		30.19960	33.337	18.01	0.0606	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,291.33840	1,166.091	16.42	0.7886	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		123.83840	138.991	16.42	0.2114	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		274.13790	310.253	15.52	0.3993	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		741.63790	637.353	15.52	0.6007	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		271.16640	306.880	15.53	0.3961	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		748.66640	643.980	15.53	0.6039	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		277.14050	313.658	15.51	0.4026	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		734.64050	630.758	15.51	0.5974	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		621.45040	529.177	15.33	0.5136	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		397.85040	446.277	15.33	0.4864	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		656.83350	567.225	15.31	0.4995	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		465.53350	517.925	15.31	0.5005	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		673.73500	585.591	15.38	0.4881	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		516.43500	570.791	15.38	0.5119	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		522.39550	567.593	15.89	0.4383	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,048.69550	951.493	15.89	0.5617	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		519.01370	563.940	15.90	0.4363	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,055.31370	957.840	15.90	0.5637	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		525.80060	571.266	15.88	0.4404	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,042.10060	945.166	15.88	0.5596	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		789.67560	838.238	16.01	0.4804	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		1,211.87560	1,116.438	16.01	0.5196	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		785.96580	834.307	16.02	0.4789	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		1,218.16580	1,122.507	16.02	0.5211	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		793.39460	842.179	16.01	0.4820	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		1,205.59460	1,110.379	16.01	0.5180	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		704.16420	736.146	16.68	0.3844	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,998.56420	1,883.946	16.68	0.6156	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		709.46420	741.745	16.66	0.3867	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,983.86420	1,869.545	16.66	0.6133	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			706.80920	738.940	16.67	0.3855	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,991.20920	1,876.740	16.67	0.6145	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			914.40330	942.335	17.16	0.4098	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,232.60330	2,110.835	17.16	0.5902	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			911.59960	939.398	17.17	0.4088	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,239.79960	2,117.898	17.17	0.5912	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			917.21580	945.272	17.16	0.4108	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,225.41580	2,103.772	17.16	0.5892	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>25,523,681.90</b>	<b>1,411</b>	<b>426,570</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12796		0.12741			0.0000	7,726,811.40	60,386	9,986
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13030		0.12974			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13287		0.13231			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13534		0.13477			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13820		0.13761			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>7,726,811.40</b>	<b>60,386</b>	<b>9,986</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,773.81240	1,821.041	23.18	0.9511	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			33.11240	25.341	23.18	0.0489	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			928.36480	957.337	22.58	0.7725	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			187.66480	161.637	22.58	0.2275	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			355.12110	363.503	21.98	0.4470	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			614.42110	567.803	21.98	0.5530	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			641.75520	642.611	18.99	0.5317	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			667.95520	612.711	18.99	0.4683	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			329.76370	322.716	20.53	0.3142	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,355.96370	1,292.816	20.53	0.6858	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,178.91930	1,200.566	16.85	0.7942	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			205.11930	170.666	16.85	0.2058	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,394.89130	1,336.776	21.19	0.5857	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,591.25670	1,627.655	20.25	0.7582	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			360.45670	340.255	20.25	0.2418	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,018.13580	1,034.612	20.72	0.5847	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			787.33580	747.212	20.72	0.4153	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			625.69130	624.177	21.19	0.4143	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,863.88560	1,901.295	19.52	0.7706	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			386.88560	367.795	19.52	0.2294	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,287.63330	1,305.620	20.24	0.6199	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			810.63330	772.120	20.24	0.3801	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			875.70010	874.918	20.95	0.4719	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,398.70010	1,341.418	20.95	0.5281	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,154.66820	1,155.927	20.84	0.5218	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,393.96820	1,335.827	20.84	0.4782	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			849.41740	834.882	21.74	0.4081	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,088.71740	2,014.782	21.74	0.5919	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,583.07450	1,603.565	19.94	0.6525	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			822.37450	783.465	19.94	0.3475	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>7,726,811.40</b>	<b>60,386</b>	<b>9,986</b>
€ / R	On	21/01/2019	Foreign Exchange Future			15.71560		15.63310			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			15.82030		15.75280			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.87790		15.81030			0.0000	48,665,763.50	3,065	132,620
€ / R	On	29/03/2019	Foreign Exchange Future			15.86880		15.80150			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.97200		15.90360			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.00900		15.94020			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.17150		16.10340			0.0000	0.00	0	24,570
€ / R	On	14/08/2019	Foreign Exchange Future			16.37990		16.31250			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.49390		16.42650			0.0000	0.00	0	22,079
€ / R	On	13/12/2019	Foreign Exchange Future			16.80390		16.73560			0.0000	0.00	0	12,777
€ / R	On	16/03/2020	Foreign Exchange Future			17.11300		17.04340			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>48,665,763.50</b>	<b>3,065</b>	<b>196,963</b>
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			3.65370	3.785	18.70	0.0317	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			670.55370	588.185	18.70	0.9683	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			319.49790	273.708	13.95	0.4638	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			302.29790	324.008	13.95	0.5362	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,844.42540	3,776.129	21.76	0.9912	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			4.72540	4.029	21.76	0.0088	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			490.36360	436.630	14.45	0.5404	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			300.66360	314.530	14.45	0.4596	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			481.15910	509.558	13.88	0.6338	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			270.85910	231.658	13.88	0.3662	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			254.40950	264.908	14.74	0.4036	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			584.10950	527.008	14.74	0.5964	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			251.36940	261.651	14.77	0.3998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			591.06940	533.751	14.77	0.6002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			257.48360	268.204	14.72	0.4075	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			577.18360	520.304	14.72	0.5925	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			57.39800	56.388	17.08	0.1095	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,577.09800	1,508.488	17.08	0.8905	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			753.33850	694.423	15.25	0.6492	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			234.83850	243.223	15.25	0.3508	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			703.76220	648.820	15.17	0.5867	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			327.36220	340.820	15.17	0.4133	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			809.90990	752.954	15.50	0.6079	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			330.10990	341.954	15.50	0.3921	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,139.28650	1,079.749	16.24	0.6374	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			380.14120	388.607	16.25	0.3606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,146.74120	1,087.107	16.25	0.6394	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			377.61320	385.983	16.27	0.3586	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,154.21320	1,094.484	16.27	0.6414	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			382.68650	391.249	16.24	0.3626	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			623.90140	575.923	15.09	0.4028	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			906.40140	925.823	15.09	0.5972	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,485.40090	3,414.689	19.75	0.8736	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			147.90090	144.589	19.75	0.1264	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			811.18500	827.351	15.35	0.5525	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			738.68500	687.451	15.35	0.4475	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			540.64560	547.684	16.38	0.4041	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,238.14560	1,177.784	16.38	0.5959	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			314.75610	313.963	18.40	0.2336	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			454.12640	455.528	17.36	0.3226	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,807.62640	1,741.628	17.36	0.6774	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			452.09770	453.457	17.38	0.3214	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,815.59770	1,749.557	17.38	0.6786	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			456.16570	457.615	17.35	0.3239	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,799.66570	1,733.715	17.35	0.6761	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,488.25610	2,420.063	18.40	0.7664	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,294.05740	1,311.334	15.19	0.6357	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			708.45740	657.434	15.19	0.3643	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,176.87570	4,102.780	20.82	0.8251	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,915.99320	1,847.715	17.37	0.6320	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,079.11270	3,135.363	14.25	0.9405	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			73.51270	61.463	14.25	0.0595	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			292.47570	286.680	20.82	0.1749	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			639.27160	639.253	17.38	0.3669	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,923.67160	1,855.353	17.38	0.6331	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			636.96600	636.902	17.39	0.3657	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,931.36600	1,863.002	17.39	0.6343	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			641.59320	641.615	17.37	0.3680	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			785.75830	783.864	17.67	0.3822	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,192.35830	2,120.864	17.67	0.6178	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			783.40640	781.466	17.68	0.3812	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,200.00640	2,128.466	17.68	0.6188	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			781.06310	779.084	17.69	0.3802	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,207.66310	2,136.084	17.69	0.6198	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>48,665,763.50</b>	<b>3,065</b>	<b>382,663</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.95110		9.91960			0.0000	0.00	0	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.07130		10.03980			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.20360		10.17250			0.0000	0.00	0	813
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.33110		10.30000			0.0000	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.47340		10.44240			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>24,319</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			504.08640	474.705	13.41	0.7567	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			71.90560	73.912	13.44	0.2383	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			512.30560	482.812	13.44	0.7617	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			70.16590	72.063	13.47	0.2333	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			520.56590	490.963	13.47	0.7667	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			73.68640	75.805	13.41	0.2433	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,052.23950	1,021.925	14.80	0.8129	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			90.82770	91.980	14.83	0.1849	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,061.02770	1,030.680	14.83	0.8151	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			89.63280	90.752	14.85	0.1828	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,069.83280	1,039.452	14.85	0.8172	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			92.03950	93.225	14.80	0.1871	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			245.79160	249.597	13.92	0.3433	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			823.29160	795.997	13.92	0.6567	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			243.43490	247.163	13.94	0.3406	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			830.93490	803.563	13.94	0.6594	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			241.10210	244.755	13.96	0.3378	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			838.60210	811.154	13.96	0.6622	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			917.60710	891.025	13.95	0.6322	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			315.15290	319.593	13.97	0.3654	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			925.15290	898.493	13.97	0.6346	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			320.08610	324.678	13.94	0.3702	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			910.08610	883.578	13.94	0.6298	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			993.96630	966.650	14.13	0.6554	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			293.96630	297.750	14.13	0.3446	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			317.60710	322.125	13.95	0.3678	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			409.27250	411.468	14.36	0.3918	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,026.87250	998.068	14.36	0.6082	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			406.64840	408.778	14.37	0.3897	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,034.24840	1,005.378	14.37	0.6103	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			411.91970	414.178	14.35	0.3938	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,019.51970	990.778	14.35	0.6062	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>25,319</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.44960		10.43280			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.58370		10.56570			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.72760		10.71010			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.74330		10.72550			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.87990		10.86120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			125.61640	125.158	14.00	0.3306	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			422.81640	405.558	14.00	0.6694	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			123.04330	122.515	14.03	0.3251	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			430.24330	412.915	14.03	0.6749	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			128.23920	127.853	13.97	0.3362	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			415.43920	398.253	13.97	0.6638	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			288.00450	288.933	14.27	0.4297	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			522.30450	505.233	14.27	0.5703	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			284.67230	285.551	14.29	0.4259	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			528.97230	511.851	14.29	0.5741	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			291.37300	292.353	14.25	0.4336	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			515.67300	498.653	14.25	0.5664	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			281.61930	278.526	15.15	0.3384	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			951.51930	930.926	15.15	0.6616	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			279.29340	276.176	15.17	0.3360	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			959.19340	938.576	15.17	0.6640	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			276.98800	273.844	15.19	0.3337	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			966.88800	946.244	15.19	0.6663	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			326.29050	321.796	15.24	0.3368	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,140.79050	1,118.496	15.24	0.6632	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			324.06250	319.557	15.25	0.3348	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,148.56250	1,126.257	15.25	0.6652	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			328.53560	324.054	15.22	0.3387	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,133.03560	1,110.754	15.22	0.6613	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			422.93900	415.978	15.54	0.3650	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,251.73900	1,226.078	15.54	0.6350	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			420.52500	413.557	15.55	0.3633	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,259.32500	1,233.657	15.55	0.6367	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			425.36850	418.419	15.52	0.3667	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,244.16850	1,218.519	15.52	0.6333	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			19.45000		17.52000			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			14.03680		14.01640			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.31000		14.28990			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.61150		14.59170			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.90020		14.88140			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.18490		15.16320			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			187.29330	183.775	15.60	0.3268	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			640.89330	616.976	15.60	0.6732	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			184.81330	181.263	15.63	0.3231	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			648.41330	624.463	15.63	0.6769	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			189.80340	186.324	15.58	0.3304	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			633.40340	609.524	15.58	0.6696	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			421.03150	419.012	16.44	0.4114	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			861.13150	839.012	16.44	0.5886	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			417.91220	415.850	16.45	0.4090	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			868.01220	845.850	16.45	0.5910	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			424.17320	422.196	16.42	0.4138	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			854.27320	832.196	16.42	0.5862	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			458.71170	452.075	18.09	0.3410	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,557.01170	1,530.575	18.09	0.6590	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			456.48900	449.848	18.11	0.3396	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,564.78900	1,538.348	18.11	0.6604	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			460.94680	454.314	18.08	0.3424	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,549.24680	1,522.814	18.08	0.6576	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			640.94980	632.109	18.43	0.3817	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,709.54980	1,681.909	18.43	0.6183	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			638.49640	629.653	18.44	0.3805	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,717.09640	1,689.453	18.44	0.6195	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			636.04870	627.202	18.46	0.3793	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,724.64870	1,697.002	18.46	0.6207	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			713.52030	702.580	19.04	0.3668	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,180.32030	2,147.680	19.04	0.6332	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			711.31170	700.372	19.05	0.3658	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,188.11170	2,155.472	19.05	0.6342	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			715.73750	704.796	19.03	0.3678	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,172.53750	2,139.896	19.03	0.6322	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>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04430		2.03950			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06550		2.06100			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	Call			316.21840	323.436	14.42	0.3948	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			721.21840	680.436	14.42	0.6052	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			286.34090	292.192	14.57	0.3651	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			791.34090	749.192	14.57	0.6349	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			259.06140	263.683	14.71	0.3369	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	Put			864.06140	820.683	14.71	0.6631	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,212.63580	1,236.175	14.22	0.6957	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			402.63580	381.175	14.22	0.3043	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,150.40970	1,172.446	14.26	0.6757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			440.40970	417.446	14.26	0.3243	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,277.00290	1,302.022	14.19	0.7154	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			367.00290	347.022	14.19	0.2846	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			2.14430		2.13450			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18500		2.17510			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.22900		2.21900			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26770		2.25810			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.39730		2.38760			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			1,397.19200	1,307.770	15.29	0.7929	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			176.23980	187.603	15.11	0.2475	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,231.23980	1,144.603	15.11	0.7525	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			159.45330	169.350	15.24	0.2273	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,314.45330	1,226.350	15.24	0.7727	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			142.19200	150.770	15.29	0.2071	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			620.53950	568.301	14.07	0.3909	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			921.54750	965.909	14.14	0.5888	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			670.54750	615.909	14.14	0.4112	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			873.65150	915.658	14.22	0.5684	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			722.65150	665.658	14.22	0.4316	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			971.53950	1,018.301	14.07	0.6091	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			531.93850	541.803	16.10	0.3092	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,341.93850	2,251.803	16.10	0.6908	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			573.93590	586.245	15.94	0.3300	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,183.93590	2,096.245	15.94	0.6700	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			552.50650	563.568	16.02	0.3194	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,262.50650	2,173.568	16.02	0.6806	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			537.40560	542.788	16.87	0.2655	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,356.40560	3,265.788	16.87	0.7345	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			520.53060	525.628	16.93	0.2584	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,439.53060	3,348.628	16.93	0.7416	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			554.86310	560.546	16.81	0.2727	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,273.86310	3,183.546	16.81	0.7273	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,006.63520	1,009.481	17.24	0.3655	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,130.63520	3,036.481	17.24	0.6345	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			983.65930	986.158	17.31	0.3585	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,207.65930	3,113.158	17.31	0.6415	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	2.62	Call			961.29320	963.462	17.37	0.3517	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,285.29320	3,190.462	17.37	0.6483	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			1.77280		1.76320			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79530		1.78570			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			359.68030	386.383	16.22	0.4547	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			627.68030	558.383	16.22	0.5453	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			326.26680	349.909	16.39	0.4224	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			694.26680	621.909	16.39	0.5776	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			396.11340	426.099	16.05	0.4881	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			564.11340	498.099	16.05	0.5119	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			884.06130	925.516	16.30	0.5961	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			627.06130	572.516	16.30	0.4039	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			836.70710	875.684	16.40	0.5746	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			679.70710	622.684	16.40	0.4254	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			933.64920	977.629	16.19	0.6177	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			576.64920	524.629	16.19	0.3823	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			0.13540		0.13440			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13490		0.13390			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13430		0.13360			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13280		0.13310			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13070		0.13260			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			1.63260		1.62460			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65620		1.64800			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			9.36090		9.36660			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47740		9.48230			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.60440		9.61010			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.72570		9.73230			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	16/03/2020	Foreign Exchange Future			10.21880		10.22260			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			295.13590	294.646	13.01	0.6229	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			128.56640	122.422	13.04	0.3699	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			301.96640	301.522	13.04	0.6301	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			134.97360	128.741	12.98	0.3844	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			288.37360	287.841	12.98	0.6156	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			131.73590	125.546	13.01	0.3771	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			173.99080	168.586	14.04	0.3207	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			611.69080	611.186	14.04	0.6793	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			171.54560	166.174	14.06	0.3170	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			619.24560	618.774	14.06	0.6830	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			176.46980	171.030	14.02	0.3244	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			604.16980	603.630	14.02	0.6756	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			336.06550	327.336	13.91	0.4340	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			575.96550	572.936	13.91	0.5660	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			332.68210	323.973	13.93	0.4306	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			582.58210	579.573	13.93	0.5694	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			339.48140	330.728	13.89	0.4374	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			569.38140	566.328	13.89	0.5626	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			312.83130	303.326	14.75	0.3544	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			930.53130	927.626	14.75	0.6456	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			310.39290	300.908	14.77	0.3521	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			938.09290	935.208	14.77	0.6479	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			315.29060	305.761	14.73	0.3568	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			922.99060	920.061	14.73	0.6432	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			553.40680	540.817	15.29	0.4626	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			850.80680	842.017	15.29	0.5374	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			550.05940	537.474	15.30	0.4604	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			857.45940	848.674	15.30	0.5396	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			556.77110	544.177	15.27	0.4648	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			844.17110	835.377	15.27	0.5352	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			1.31820		1.31280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32470		1.31920			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			272.00000	218.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			372.00000	318.000		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	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			172.00000	118.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	47.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			8.00000	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			108.00000	53.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			92.00000	147.000		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			1.29500		1.29190			0.0000	0.00	0	200
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30060		1.29740			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30640		1.30310			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31150		1.30820			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31690		1.31350			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>200</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.14400		1.14540			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15270		1.15410			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16210		1.16350			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17090		1.17230			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.17800		1.17940			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.24520		10.18780			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.37920		10.29840			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			165.28850	182.288	13.61	0.4446	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			317.48850	277.088	13.61	0.5554	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			161.94100	178.569	13.64	0.4379	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			324.14100	283.369	13.64	0.5621	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			168.69710	186.072	13.58	0.4514	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			310.89710	270.872	13.58	0.5486	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			522.56350	569.987	13.45	0.6835	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			224.16350	190.787	13.45	0.3165	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			516.73470	563.792	13.46	0.6792	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			228.33470	194.592	13.46	0.3208	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			528.43870	576.226	13.44	0.6877	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			220.03870	187.026	13.44	0.3123	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			2.50430		2.48280			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41890		2.39970			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			14.22690	15.825	20.09	0.1542	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			261.42690	241.525	20.09	0.8458	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			13.17280	14.640	20.15	0.1445	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			270.37280	250.340	20.15	0.8555	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			15.35810	17.097	20.04	0.1645	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			252.55810	232.797	20.04	0.8355	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.44210	0.459	22.12	0.0045	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,130.74210	1,111.559	22.12	0.9955	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.41490	0.430	22.12	0.0042	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,140.71490	1,121.530	22.12	0.9958	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.47100	0.489	22.12	0.0048	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,120.77100	1,101.589	22.12	0.9952	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>25,000</b>
<b>Total Futures</b>												<b>688 713 753.50</b>	<b>108,450</b>	<b>1,459,532</b>
<b>Total Options</b>												<b>23 810 779.08</b>	<b>43,200</b>	<b>5,497,054</b>
<b>Grand Total:</b>												<b>712,524,532.58</b>	<b>151,650</b>	<b>6,956,586</b>