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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2019 Foreign Exchange Future			13.62810		13.76620			0.0000	0.00	0	0
\$ / R On 30/01/2019 Foreign Exchange Future			13.63590		13.77410			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.63740		13.77570			0.0000	1,595,575.80	117	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.65820		13.79670			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.66140		13.80000			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.67730		13.81620			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.67890		13.74810			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.68210		13.82100			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.68850		13.82750			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.69010		13.82910			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.69970		13.83880			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.71080		13.85010			0.0000	864,438,518.40	63,048	557,548
\$ / R On 27/03/2019 Foreign Exchange Future			13.72530		13.86470			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.72850		13.86800			0.0000	0.00	0	4,228
\$ / R On 02/04/2019 Foreign Exchange Future			13.73500		13.87450			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.73990		13.87940			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.75620		13.89570			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.77410		13.91380			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.77920		13.91890			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.78080		13.92060			0.0000	0.00	0	345
\$ / R On 31/05/2019 Foreign Exchange Future			13.83290		13.97330			0.0000	0.00	0	238

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			13.83800		13.97840			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			13.83960		13.98010			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.85630		13.99710			0.0000	1,012,147,289.80	73,046	104,976
\$ / R	On	20/06/2019	Foreign Exchange Future			13.86630		14.00730			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.87960		14.02090			0.0000	0.00	0	333
\$ / R	On	01/07/2019	Foreign Exchange Future			13.88450		14.02600			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.88780		14.02940			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.93470		14.07730			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.93640		14.07900			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.95760		14.10010			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.98720		14.12990			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.99240		14.13520			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.99580		14.13870			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.99750		14.14050			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.01640		14.15980			0.0000	686,803.60	49	14,284
\$ / R	On	30/09/2019	Foreign Exchange Future			14.04040		14.18440			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.04380		14.18790			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.09360		14.23900			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.14390		14.29050			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.14910		14.29580			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.15250		14.29940			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.16810		14.31540			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.19940		14.34730			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.20300		14.35090			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.25430		14.40310			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.30930		14.46140			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.33410		14.48780			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.36420		14.51980			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.41220		14.57020			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.47420		14.63180			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.49240		14.64990			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.57690		14.73420			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.67270		14.83290			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,878,868,187.60</b>	<b>136,260</b>	<b>796,001</b>
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			256.37120	391.900	7.85	1.0000	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			2.57120	0.000	7.85	0.0000	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.72010	0.218	15.99	0.0028	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			824.82010	686.118	15.99	0.9972	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,106.38320	1,244.147	22.56	0.9995	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			0.48320	0.047	22.56	0.0005	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			2.94350	0.721	20.17	0.0064	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			49.47080	17.450	15.53	0.1295	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			223.77080	330.050	15.53	0.8705	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			263.54020	375.916	15.95	0.8986	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			39.24020	13.316	15.95	0.1014	0.00	0	731

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.29970	0.389	18.83	0.0038	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.12260	0.032	28.18	0.0003	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			96.18440	39.134	14.27	0.2615	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			120.48440	201.734	14.27	0.7385	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			11.92660	3.567	18.04	0.0295	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			486.22660	616.167	18.04	0.9705	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			777.24350	913.321	20.17	0.9936	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,354.62260	1,492.656	24.50	0.9995	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.32260	0.056	24.50	0.0005	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			15.15950	4.610	17.62	0.0377	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			439.45950	567.210	17.62	0.9623	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,694.42260	1,832.632	28.18	0.9997	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			985.99970	847.789	18.83	0.9962	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			776.85490	638.977	17.23	0.9853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			1.15490	1.577	17.23	0.0147	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			610.71550	744.431	19.07	0.9845	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			6.41550	1.831	19.07	0.0155	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			4.78770	2.325	19.16	0.0115	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,308.08770	1,444.125	19.16	0.9885	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			167.27230	108.286	14.81	0.3414	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			237.27230	316.886	14.81	0.6586	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			0.00000	143.879	14.41	0.4244	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			0.00000	242.478	14.41	0.5756	165,855.29	684	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			0.00000	275.213	14.60	0.6147	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			0.00000	126.613	14.60	0.3853	86,603.36	684	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			600.47480	717.376	16.55	0.8886	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			50.47480	28.776	16.55	0.1114	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			398.59650	492.631	15.41	0.7284	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			144.79650	99.931	15.41	0.2716	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			0.00000	270.567	14.40	0.5399	13,528,355.00	50,000	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			0.00000	199.467	14.40	0.4601	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			12.46310	16.092	13.94	0.0627	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,003.46310	868.192	13.94	0.9373	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			840.97630	708.451	13.24	0.9008	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			19.97630	26.352	13.24	0.0992	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			114.07790	79.322	16.17	0.2120	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			543.07790	647.222	16.17	0.7880	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,463.70070	1,596.817	18.83	0.9701	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			14.70070	8.917	18.83	0.0299	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			767.11820	883.451	16.97	0.8690	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			68.11820	45.551	16.97	0.1310	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			971.78000	1,095.833	17.59	0.9152	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			42.78000	27.933	17.59	0.0848	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			125.34190	87.672	16.01	0.2308	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			504.34190	605.572	16.01	0.7692	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,815.68560	1,951.795	19.54	0.9862	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			6.68560	3.895	19.54	0.0138	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			310.37940	231.063	14.39	0.4969	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			189.37940	248.963	14.39	0.5031	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			621.23100	728.739	16.39	0.8032	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			108.73100	77.239	16.39	0.1968	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			664.23720	773.614	16.59	0.8139	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			103.33720	73.714	16.59	0.1861	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,345.99450	1,474.039	18.38	0.9367	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			34.79450	23.739	18.38	0.0633	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			248.85370	190.898	15.27	0.3831	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			350.05370	431.198	15.27	0.6169	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			35.20150	23.956	18.47	0.0598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,505.10150	1,633.156	18.47	0.9402	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			34.57260	23.505	18.49	0.0588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,514.47260	1,642.705	18.49	0.9412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			35.84020	24.415	18.46	0.0608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,495.74020	1,623.615	18.46	0.9392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			237.38290	185.143	15.66	0.3505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			437.28290	524.343	15.66	0.6495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,051.71160	1,912.601	16.21	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.61160	1.802	16.21	0.0065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,792.82010	1,654.076	15.22	0.9882	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			2.72010	3.276	15.22	0.0118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			138.67390	180.944	14.33	0.3512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			538.77390	441.744	14.33	0.6488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,350.99920	2,211.718	17.36	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.89920	0.918	17.36	0.0033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,520.16060	3,380.864	21.62	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.06060	0.064	21.62	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,111.53180	1,972.372	16.44	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.43180	1.572	16.44	0.0057	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			757.33800	865.640	16.81	0.7964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			127.43800	96.440	16.81	0.2036	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,109.05730	977.485	13.84	0.9196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			18.95730	26.685	13.84	0.0804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			362.31050	287.460	14.83	0.4908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			262.21050	326.660	14.83	0.5092	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,171.67970	1,294.806	17.97	0.8946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			61.77970	45.606	17.97	0.1054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,392.90910	1,519.238	18.35	0.9271	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			43.00910	30.038	18.35	0.0729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			532.12330	435.767	14.35	0.6436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			142.02330	184.967	14.35	0.3564	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,627.70530	1,757.889	18.61	0.9520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			27.80530	18.689	18.61	0.0480	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			615.57350	716.305	16.34	0.7426	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			165.67350	127.105	16.34	0.2574	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,713.46930	1,844.910	18.71	0.9589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			23.56930	15.710	18.71	0.0411	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,386.79320	1,250.891	14.03	0.9655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			6.69320	10.091	14.03	0.0345	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			309.77880	245.156	15.14	0.4361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			319.67880	394.356	15.14	0.5639	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,347.89730	1,212.432	14.00	0.9609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			7.79730	11.632	14.00	0.0391	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			293.09520	231.209	15.24	0.4171	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			342.99520	420.409	15.24	0.5829	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,364.89120	1,490.971	18.32	0.9234	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			44.99120	31.771	18.32	0.0766	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,232.56880	3,371.384	22.74	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			2.66880	2.184	22.74	0.0059	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			135.10520	102.653	16.71	0.2148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			725.00520	831.853	16.71	0.7852	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			890.28500	764.898	13.68	0.8547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			40.18500	54.098	13.68	0.1453	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			979.82860	851.524	13.74	0.8851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			29.72860	40.724	13.74	0.1149	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			254.79620	199.456	15.52	0.3718	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			404.69620	488.656	15.52	0.6282	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			170.55500	131.006	16.28	0.2640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			600.45500	700.206	16.28	0.7360	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			118.45750	89.193	16.93	0.1904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			798.35750	908.393	16.93	0.8096	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,637.20110	1,767.533	18.62	0.9528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			27.30110	18.333	18.62	0.0472	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,242.56260	3,381.380	22.79	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			2.66260	2.180	22.79	0.0059	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			76.40240	56.689	17.63	0.1281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,046.30240	1,165.889	17.63	0.8719	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,052.13240	2,187.107	19.08	0.9779	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			12.23240	7.907	19.08	0.0221	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,652.36890	3,791.270	24.79	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			2.46890	2.070	24.79	0.0052	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			154.05450	117.845	16.48	0.2415	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			653.95450	757.045	16.48	0.7585	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,828.76470	1,961.638	18.83	0.9667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			18.86470	12.438	18.83	0.0333	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,752.99590	2,891.648	20.40	0.9928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			3.09590	2.448	20.40	0.0072	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			113.31680	85.105	17.00	0.1829	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			823.21680	934.305	17.00	0.8171	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,287.62640	2,424.100	19.33	0.9858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			7.72640	4.900	19.33	0.0142	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			961.71700	833.955	13.73	0.8794	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			31.61700	43.155	13.73	0.1206	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			123.76690	93.474	16.86	0.1983	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			773.66690	882.674	16.86	0.8017	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,159.81780	2,295.554	19.19	0.9819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			9.91780	6.354	19.19	0.0181	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			786.58650	668.973	13.85	0.8074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			56.48650	78.173	13.85	0.1926	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,974.13410	2,108.463	18.99	0.9745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			14.23410	9.263	18.99	0.0255	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			600.95700	498.014	14.20	0.6951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			110.85700	147.214	14.20	0.3049	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			682.43070	572.704	14.04	0.7490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			82.33070	111.904	14.04	0.2510	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,534.65910	2,672.164	19.59	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			4.75910	2.964	19.59	0.0089	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			388.39110	308.713	14.70	0.5167	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			238.29110	297.913	14.70	0.4833	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			75.25100	55.813	17.66	0.1263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,055.15100	1,175.013	17.66	0.8737	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			399.19510	318.110	14.67	0.5272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			229.09510	287.310	14.67	0.4728	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			86.27050	64.227	17.44	0.1430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			976.17050	1,093.427	17.44	0.8570	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			74.11700	54.951	17.68	0.1246	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,064.01700	1,184.151	17.68	0.8754	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			342.39300	271.385	14.94	0.4705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			282.29300	350.585	14.94	0.5295	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,172.60830	3,311.407	22.45	0.9939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			2.70830	2.207	22.45	0.0061	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,252.55630	3,391.376	22.84	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			2.65630	2.176	22.84	0.0059	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,382.48330	3,521.333	23.48	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			2.58330	2.133	23.48	0.0056	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			240.77620	187.925	15.63	0.3547	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			430.67620	517.125	15.63	0.6453	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,152.25540	4,290.617	26.26	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			2.35540	1.417	26.26	0.0035	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,551.06680	4,689.873	26.26	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.16680	0.673	26.26	0.0018	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			48.50730	34.869	18.26	0.0831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,318.40730	1,444.069	18.26	0.9169	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			43.65960	30.606	18.34	0.0741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,383.55960	1,509.806	18.34	0.9259	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,122.64370	3,261.429	22.21	0.9938	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			2.74370	2.229	22.21	0.0062	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,112.65100	3,251.433	22.16	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			2.75100	2.233	22.16	0.0062	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			47.78200	34.228	18.27	0.0817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,327.68200	1,453.428	18.27	0.9183	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			377.79960	300.055	14.75	0.5063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			247.69960	309.255	14.75	0.4937	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,733.11960	2,871.664	20.30	0.9927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			3.21960	2.464	20.30	0.0073	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			54.73310	40.304	18.17	0.0942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,244.63310	1,369.504	18.17	0.9058	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,452.44910	3,591.313	23.82	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			2.54910	2.113	23.82	0.0055	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			474.62810	384.436	14.48	0.5961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			174.52810	223.636	14.48	0.4039	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			846.53890	724.155	13.75	0.8359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			46.43890	63.355	13.75	0.1641	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,455.46030	2,592.683	19.51	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			5.56030	3.483	19.51	0.0104	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,675.27060	1,806.173	18.66	0.9560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			25.37060	16.973	18.66	0.0440	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			761.39010	646.020	13.90	0.7946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			61.29010	85.220	13.90	0.2054	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			506.04110	412.403	14.41	0.6225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			155.94110	201.603	14.41	0.3775	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			444.54660	357.841	14.55	0.5695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			194.44660	247.041	14.55	0.4305	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			98.89040	73.930	17.22	0.1618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			898.79040	1,013.130	17.22	0.8382	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			49.99210	36.186	18.24	0.0858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,299.89210	1,425.386	18.24	0.9142	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			622.59310	517.746	14.16	0.7101	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			102.49310	136.946	14.16	0.2899	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,694.35430	1,825.529	18.69	0.9575	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			24.45430	16.329	18.69	0.0425	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,993.60600	2,128.105	19.01	0.9754	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			13.70600	8.905	19.01	0.0246	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,198.93470	1,322.738	18.05	0.8989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			59.03470	43.538	18.05	0.1011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			191.48560	147.823	16.07	0.2919	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			541.38560	637.023	16.07	0.7081	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,140.20440	2,275.812	19.17	0.9813	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			10.30440	6.612	19.17	0.0187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			133.14710	101.064	16.73	0.2119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			733.04710	840.264	16.73	0.7881	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			77.57150	57.581	17.61	0.1298	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	14.81	Put			1,037.47150	1,156.781	17.61	0.8702	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,208.04760	1,332.070	18.07	0.9003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			58.14760	42.870	18.07	0.0997	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			572.80950	472.460	14.26	0.6747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			122.70950	161.660	14.26	0.3253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			139.10680	105.905	16.66	0.2205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			709.00680	815.105	16.66	0.7795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,071.73090	941.003	13.81	0.9106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			21.63090	30.203	13.81	0.0894	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,411.63830	1,538.133	18.37	0.9294	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			41.73830	28.933	18.37	0.0706	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			314.07440	248.758	15.11	0.4409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			313.97440	387.958	15.11	0.5591	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			21.09280	13.982	18.77	0.0370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,770.99280	1,903.182	18.77	0.9630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,580.35850	1,709.769	18.56	0.9478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			30.45850	20.569	18.56	0.0522	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,028.65840	1,147.686	17.58	0.8683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			78.75840	58.486	17.58	0.1317	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			578.03540	676.281	16.20	0.7258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			178.13540	137.080	16.20	0.2742	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			432.88790	347.584	14.58	0.5589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			202.78790	256.784	14.58	0.4411	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			741.11530	848.699	16.76	0.7909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			131.21530	99.500	16.76	0.2091	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			328.00100	259.853	15.03	0.4556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			297.90100	369.053	15.03	0.5444	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			2.53550	2.106	23.96	0.0055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,482.43550	3,621.306	23.96	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,800.01130	5,939.256	26.26	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.11130	0.056	26.26	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			373.25240	453.992	15.38	0.6060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			273.35240	214.792	15.38	0.3940	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,336.91560	2,473.633	19.38	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			7.01560	4.433	19.38	0.0130	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,439.80570	1,566.546	18.40	0.9328	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			39.90570	27.346	18.40	0.0672	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			4.87170	5.800	14.08	0.0197	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,659.57170	1,521.100	14.08	0.9803	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			289.07210	231.655	15.58	0.3900	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			424.37210	506.355	15.58	0.6100	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			150.50890	117.363	16.85	0.2228	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			785.80890	892.063	16.85	0.7772	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			336.59050	271.790	15.27	0.4410	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			351.89050	426.490	15.27	0.5590	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,606.54950	1,733.725	18.62	0.9294	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	29/03/2019	Foreign Exchange Option	15.43	Call		44.54950	32.225	18.62	0.0706	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		231.26820	184.438	16.16	0.3194	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		563.26820	655.938	16.16	0.6806	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,947.46880	2,078.898	18.93	0.9591	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		25.46880	17.398	18.93	0.0409	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		581.10970	485.779	14.56	0.6440	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		163.10970	207.279	14.56	0.3560	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		351.59740	425.452	15.31	0.5515	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		349.59740	283.952	15.31	0.4485	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		711.06030	813.035	16.67	0.7438	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		179.06030	141.535	16.67	0.2562	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		52.82030	71.399	13.90	0.1653	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		920.82030	799.899	13.90	0.8347	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		927.97420	1,039.613	17.30	0.8125	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		125.97420	98.113	17.30	0.1875	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		216.99160	172.641	16.28	0.3025	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		598.99160	694.141	16.28	0.6975	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		65.32970	87.360	13.97	0.1882	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		889.82970	772.359	13.97	0.8118	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		309.51510	373.393	15.12	0.4956	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		428.91510	353.293	15.12	0.5044	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		684.19770	782.658	16.59	0.7128	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		213.59770	172.558	16.59	0.2872	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		530.90350	616.400	15.98	0.6187	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		316.60350	262.600	15.98	0.3813	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,263.56940	1,379.289	18.06	0.8237	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		137.36940	113.389	18.06	0.1763	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		552.77220	636.204	16.00	0.5993	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		361.67220	305.404	16.00	0.4007	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,772.09580	1,896.707	19.07	0.8912	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		82.69580	67.507	19.07	0.1088	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		2,097.64930	2,226.476	19.66	0.9213	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		58.24930	47.276	19.66	0.0787	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		1,097.26520	1,207.167	17.62	0.7820	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		177.86520	147.967	17.62	0.2180	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		318.76710	268.547	16.34	0.3595	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		648.16710	737.747	16.34	0.6405	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,013.69650	896.955	14.24	0.7994	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		93.09650	116.155	14.24	0.2006	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		235.08920	283.711	14.88	0.3749	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		665.68920	574.511	14.88	0.6251	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		334.81080	282.398	16.23	0.3743	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		614.21080	701.598	16.23	0.6257	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		78.39000	98.360	14.18	0.1767	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,078.99000	959.159	14.18	0.8233	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,935.79450	2,057.857	19.32	0.8663	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	Call			119.09450	100.757	19.32	0.1337	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			433.11750	375.140	16.41	0.4116	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			659.81750	742.240	16.41	0.5884	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,261.14390	1,369.315	18.00	0.7640	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			224.44390	192.215	18.00	0.2360	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,265.71510	2,392.256	19.88	0.8975	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			89.01510	75.156	19.88	0.1025	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			415.88200	359.890	16.51	0.3983	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			692.58200	776.990	16.51	0.6017	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			164.29030	195.908	14.62	0.2607	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			997.59030	888.808	14.62	0.7393	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,102.66140	988.522	14.51	0.7796	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			129.36140	155.622	14.51	0.2204	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			29.88420	33.704	14.74	0.0620	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,868.28420	1,731.705	14.74	0.9380	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			876.78790	970.078	17.01	0.6610	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			346.88790	299.678	17.01	0.3390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,759.85580	1,624.430	14.48	0.9180	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			42.75580	48.130	14.48	0.0820	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			938.72710	1,032.728	17.18	0.6647	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			355.82710	309.028	17.18	0.3353	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,340.06260	1,218.457	14.41	0.8357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			790.17820	877.187	16.78	0.6173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			414.12100	360.683	16.80	0.3804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			797.02100	884.383	16.80	0.6196	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			420.45590	366.313	16.76	0.3851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			783.35590	870.014	16.76	0.6149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			213.88690	252.654	14.89	0.2976	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			457.04630	398.924	16.55	0.4121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			709.94630	792.624	16.55	0.5879	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			474.69440	414.693	16.46	0.4249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			677.59440	758.393	16.46	0.5751	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			417.27820	363.487	16.78	0.3827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			132.37550	113.186	19.42	0.1404	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,206.71510	2,330.988	19.72	0.8775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			113.81510	97.288	19.72	0.1225	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,681.47610	1,796.662	18.83	0.8168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			178.57610	152.962	18.83	0.1832	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			960.98690	858.954	14.89	0.7024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			596.61120	672.347	16.21	0.5407	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,803.17960	1,920.877	19.04	0.8335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			160.27960	137.177	19.04	0.1665	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			337.46340	292.816	17.31	0.3206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			990.36340	1,086.516	17.31	0.6794	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,025.27550	2,146.886	19.42	0.8596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			204.57290	176.153	18.55	0.2071	0.00	0	1,980

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			552.05710	484.164	16.08	0.4785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			554.95710	627.864	16.08	0.5215	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			342.60960	297.354	17.27	0.3248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			975.50960	1,071.054	17.27	0.6752	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			523.71120	458.647	16.21	0.4593	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			33.84750	30.490	23.02	0.0402	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,343.52370	1,451.785	18.16	0.7605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			240.62370	208.085	18.16	0.2395	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			824.63880	913.382	16.87	0.6290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			401.73880	349.682	16.87	0.3710	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,527.47290	1,639.854	18.55	0.7929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			121.79270	104.116	19.58	0.1302	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,141.84210	1,028.332	14.61	0.7734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			144.74210	172.032	14.61	0.2266	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			605.38670	531.107	15.85	0.5126	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			488.28670	554.807	15.85	0.4874	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,996.74750	4,134.190	23.02	0.9598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			162.76730	139.320	19.01	0.1688	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			543.54930	615.406	16.04	0.5159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			560.64930	491.706	16.04	0.4841	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,052.29340	2,174.329	19.46	0.8625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			129.39340	110.629	19.46	0.1375	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,124.69270	2,247.816	19.58	0.8698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			461.78540	525.873	15.76	0.4728	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,724.70110	1,840.811	18.90	0.8229	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			171.80110	147.111	18.90	0.1771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			967.86350	865.219	14.87	0.7054	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			210.76350	248.919	14.87	0.2946	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,785.66730	1,903.020	19.01	0.8312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			296.77610	257.081	17.63	0.2874	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,157.08840	1,042.875	14.60	0.7787	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			139.98840	166.575	14.60	0.2213	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			178.41180	210.454	14.72	0.2623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,045.51180	936.754	14.72	0.7377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			628.88540	552.173	15.76	0.5272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			92.96260	112.157	14.41	0.1643	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,944.67130	2,064.953	19.28	0.8507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			141.77130	121.253	19.28	0.1493	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,310.36580	3,170.000	17.53	0.9927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.26580	3.700	17.53	0.0073	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,119.67610	1,220.781	17.63	0.7126	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,270.08020	3,404.518	21.61	0.9353	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			57.38020	50.818	21.61	0.0647	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,047.26040	1,144.785	17.42	0.6869	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			334.56040	291.085	17.42	0.3131	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,086.74390	2,207.699	19.44	0.8515	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			147.64390	127.299	19.44	0.1485	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			514.63960	452.495	16.48	0.4365	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			693.73960	772.895	16.48	0.5635	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,413.71840	2,539.114	19.96	0.8819	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			725.69430	806.693	16.57	0.5757	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			114.61840	98.714	19.96	0.1181	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			159.08150	187.425	14.69	0.2316	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,179.98150	1,067.025	14.69	0.7684	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,408.04230	1,515.921	18.25	0.7551	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			258.94230	225.521	18.25	0.2449	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			496.59430	436.293	16.57	0.4243	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			214.25190	249.250	14.83	0.2823	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,050.25190	943.750	14.83	0.7177	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,522.29780	2,648.705	20.09	0.8861	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			111.69780	96.505	20.09	0.1139	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			888.08030	795.040	15.25	0.6438	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			308.68030	357.240	15.25	0.3562	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,243.21350	2,363.246	19.52	0.8368	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			180.51350	157.946	19.52	0.1632	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			604.42250	538.266	16.50	0.4599	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			727.12250	803.566	16.50	0.5401	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,567.33210	2,691.850	20.00	0.8662	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			758.36710	836.498	16.59	0.5514	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			144.63210	126.550	20.00	0.1338	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			190.39270	220.099	14.82	0.2396	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,267.69270	1,154.799	14.82	0.7604	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,560.45730	1,668.505	18.46	0.7457	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			297.75730	263.205	18.46	0.2543	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			585.66710	521.198	16.59	0.4486	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			263.26830	300.870	15.03	0.2983	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,102.26830	997.270	15.03	0.7017	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,428.32550	2,549.324	19.76	0.8434	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			178.42550	156.924	19.76	0.1566	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			919.23370	1,003.262	16.96	0.5909	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			539.33370	480.862	16.96	0.4091	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,407.87260	2,526.692	19.70	0.8273	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			207.77260	183.892	19.70	0.1727	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			683.29120	614.574	16.53	0.4782	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			753.39120	827.374	16.53	0.5218	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,739.89540	2,863.120	20.17	0.8559	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			169.79540	150.320	20.17	0.1441	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			214.56840	245.054	14.88	0.2434	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,344.46840	1,232.254	14.88	0.7566	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,718.07970	1,824.166	18.67	0.7423	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			327.97970	291.366	18.67	0.2577	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			664.02500	596.902	16.61	0.4676	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		784.12500	859.702	16.61	0.5324	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		307.75810	347.040	15.10	0.3093	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,152.95810	1,049.440	15.10	0.6907	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		1,065.03370	1,152.644	17.26	0.6111	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		533.73370	478.444	17.26	0.3889	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,920.70520	5,054.865	22.90	0.9471	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		61.20520	52.365	22.90	0.0529	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		2,008.77450	2,119.236	19.03	0.7700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		298.57450	265.636	19.03	0.2300	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,222.09610	3,352.032	21.01	0.8734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		151.89610	138.432	21.01	0.1266	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,417.11200	3,274.235	15.23	0.9873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		7.31200	7.835	15.23	0.0127	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,774.13440	1,647.703	14.50	0.8518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		114.33440	131.303	14.50	0.1482	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		546.76680	491.334	17.32	0.3882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		1,106.96680	1,194.934	17.32	0.6118	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,745.24560	1,849.870	18.63	0.7329	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		355.04560	316.270	18.63	0.2671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		822.73920	744.841	16.15	0.5360	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		632.93920	698.441	16.15	0.4640	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,888.25380	4,022.451	22.33	0.9012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		118.05380	108.851	22.33	0.0988	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		721.64720	651.514	16.52	0.4850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		771.84720	845.114	16.52	0.5150	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,811.48830	3,945.277	22.18	0.8985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		121.28830	111.677	22.18	0.1015	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		675.89570	609.419	16.71	0.4608	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		846.09570	923.019	16.71	0.5392	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,407.44150	4,537.737	22.83	0.9219	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		97.24150	84.137	22.83	0.0781	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		353.11610	314.535	18.64	0.2659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,753.31610	1,858.135	18.64	0.7341	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		770.54500	696.584	16.34	0.5101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		700.74500	770.184	16.34	0.4899	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		386.91250	347.097	18.41	0.2890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put		1,607.11250	1,710.697	18.41	0.7110	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put		3,610.68590	3,743.317	21.78	0.8909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call		130.48590	119.716	21.78	0.1091	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call		850.09260	770.274	16.06	0.5492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put		600.29260	663.874	16.06	0.4508	54,391,196.82	81,930	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put		5,216.26510	5,351.456	22.83	0.9519	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call		56.06510	47.856	22.83	0.0481	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put		4,558.01850	4,689.390	22.83	0.9286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call		87.81850	75.790	22.83	0.0714	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call		1,215.16750	1,109.919	15.10	0.7004	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put		305.36750	343.519	15.10	0.2996	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call		749.76170	677.434	16.41	0.4996	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put		729.96170	801.034	16.41	0.5004	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put		4,595.79790	4,727.427	22.83	0.9301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call		85.59790	73.827	22.83	0.0699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,083.49820	988.821	15.38	0.6519	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		383.69820	432.421	15.38	0.3481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,095.32320	999.729	15.35	0.6566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		375.52320	423.329	15.35	0.3434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		4,235.31290	4,368.135	22.83	0.9138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		105.11290	94.535	22.83	0.0862	7,745,277.13	81,930	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,089.27070	994.262	15.37	0.6542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		379.47070	427.862	15.37	0.3458	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		760.20620	688.528	16.50	0.4940	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		775.80620	848.128	16.50	0.5060	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,852.99170	1,959.097	18.76	0.7379	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		357.39170	319.497	18.76	0.2621	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		235.39140	210.086	19.77	0.1817	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,550.99140	2,669.686	19.77	0.8183	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,900.16330	3,023.968	20.28	0.8466	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		194.56330	174.368	20.28	0.1534	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		740.48530	670.318	16.58	0.4840	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		806.08530	879.918	16.58	0.5160	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		236.71700	267.867	14.91	0.2457	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,421.11700	1,308.267	14.91	0.7543	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		347.17280	387.912	15.21	0.3165	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,205.07280	1,101.712	15.21	0.6835	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,497.65840	1,384.074	14.98	0.7525	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		258.65840	290.474	14.98	0.2475	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		2,012.06670	2,118.626	18.92	0.7373	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		381.06670	342.226	18.92	0.2627	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		3,069.67860	3,196.106	20.50	0.8379	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		218.67860	199.706	20.50	0.1621	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		816.61030	743.531	16.59	0.4986	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		827.61030	899.931	16.59	0.5014	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,720.71800	2,839.619	19.92	0.8125	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		259.71800	233.219	19.92	0.1875	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		836.61150	762.226	16.52	0.5080	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		797.61150	868.626	16.52	0.4920	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		391.86240	434.390	15.31	0.3265	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,240.86240	1,137.990	15.31	0.6735	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,862.47820	2,981.300	20.02	0.8069	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		282.97820	255.200	20.02	0.1931	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		905.75740	829.119	16.51	0.5198	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		815.25740	885.219	16.51	0.4802	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,213.13100	3,338.481	20.61	0.8308	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	29/11/2019	Foreign Exchange Option	14.25	Put		844.97990	916.105	16.58	0.4892	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		243.63100	222.381	20.61	0.1692	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		277.46540	309.736	15.03	0.2483	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,567.96540	1,453.636	15.03	0.7517	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,143.85780	2,251.027	19.02	0.7353	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		404.35780	364.927	19.02	0.2647	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		885.47990	810.005	16.58	0.5108	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		433.26590	477.047	15.39	0.3325	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,289.06590	1,186.147	15.39	0.6675	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,228.60410	1,314.399	17.40	0.5847	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		688.00410	626.899	17.40	0.4153	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,471.39800	2,338.700	13.39	0.9274	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		45.99800	60.600	13.39	0.0726	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,190.85600	1,097.932	15.72	0.6259	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		535.45600	589.832	15.72	0.3741	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		993.80120	912.638	16.32	0.5485	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,965.23900	2,067.883	18.72	0.7040	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,973.22180	2,076.047	18.73	0.7051	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		472.66120	427.833	18.70	0.2971	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,957.26120	2,059.733	18.70	0.7029	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,317.59330	3,443.332	20.75	0.8292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		252.99330	231.432	20.75	0.1708	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		470.63900	425.983	18.72	0.2960	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		748.40120	814.538	16.32	0.4515	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,840.53020	2,958.402	19.94	0.7973	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		305.93020	276.502	19.94	0.2027	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,772.88610	5,907.458	22.45	0.9370	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		88.28610	75.558	22.45	0.0630	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		468.62180	424.147	18.73	0.2949	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,010.49300	3,129.509	20.09	0.8013	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		307.79300	278.909	20.09	0.1987	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		979.04290	900.247	16.49	0.5316	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		831.74290	900.847	16.49	0.4684	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,363.22420	3,488.497	20.72	0.8232	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		270.52420	247.897	20.72	0.1768	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		296.17030	328.761	15.06	0.2483	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,643.47030	1,528.161	15.06	0.7517	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,289.98150	2,397.922	19.12	0.7341	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		427.28150	387.322	19.12	0.2659	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		958.47850	880.719	16.56	0.5230	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		861.17850	931.319	16.56	0.4770	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		473.58450	518.344	15.47	0.3377	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,334.48450	1,231.344	15.47	0.6623	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put		512.57170	557.749	15.56	0.3423	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call		1,375.67170	1,272.049	15.56	0.6577	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		553.71760	600.896	15.70	0.3463	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	Call			1,425.11760	1,320.196	15.70	0.6537	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,595.27610	3,722.978	21.00	0.7985	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			353.07610	327.078	21.00	0.2015	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			697.12760	640.141	18.37	0.3682	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,819.32760	1,916.041	18.37	0.6318	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			692.31690	635.696	18.40	0.3660	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,834.51690	1,931.596	18.40	0.6340	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,641.15100	2,497.902	12.88	0.9216	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			63.35100	73.802	12.88	0.0784	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,245.79190	1,154.241	16.32	0.5864	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			767.99190	830.141	16.32	0.4136	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			694.71420	637.913	18.39	0.3671	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,826.91420	1,923.813	18.39	0.6329	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			595.04610	643.970	15.85	0.3498	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,474.84610	1,368.170	15.85	0.6502	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			631.54250	682.989	15.96	0.3533	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,511.74250	1,405.189	15.96	0.6467	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			673.74280	724.724	16.08	0.3550	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,565.54280	1,458.924	16.08	0.6450	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,001.04180	927.122	17.88	0.4540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,531.14180	1,614.722	17.88	0.5460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,007.39530	933.086	17.85	0.4563	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,517.49530	1,600.686	17.85	0.5437	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,004.21260	930.101	17.86	0.4551	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,524.31260	1,607.701	17.86	0.5449	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,672.66300	1,756.699	18.08	0.5509	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,036.86300	963.599	18.08	0.4491	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,141.93720	1,063.696	18.04	0.4670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,669.03720	1,750.996	18.04	0.5330	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,148.34120	1,069.746	18.02	0.4691	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,655.44120	1,737.046	18.02	0.5309	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,145.13390	1,066.716	18.03	0.4681	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,662.23390	1,744.016	18.03	0.5319	0.00	0	0
<b>Total \$ / R Option</b>												<b>75,917,287.60</b>	<b>215,228</b>	<b>5,141,399</b>
<b>Total \$ / R</b>												<b>1,954,785,475.20</b>	<b>351,488</b>	<b>5,937,400</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.71080		13.85010			0.0000	68,554.00	5	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.85630		13.99710			0.0000	0.00	0	5
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.01640		14.15980			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.16810		14.31540			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.33410		14.48780			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>68,554.00</b>	<b>5</b>	<b>427</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			24,421.36490	19,074.881	15.60	0.3589	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			42,411.36490	50,994.881	15.60	0.6411	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	Call			24,077.62430	18,792.523	15.63	0.3547	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put			43,067.62430	51,712.523	15.63	0.6453	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			24,769.75760	19,361.018	15.57	0.3632	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			41,759.75760	50,281.018	15.57	0.6368	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			41,727.81850	36,348.707	16.78	0.3827	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			79,017.81850	87,718.707	16.78	0.6173	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			41,412.09670	36,068.286	16.80	0.3804	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			79,702.09670	88,438.286	16.80	0.6196	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			42,045.59440	36,631.351	16.76	0.3851	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			78,335.59440	87,001.351	16.76	0.6149	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			55,271.41220	49,667.343	17.29	0.3917	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			109,291.41220	118,027.343	17.29	0.6083	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			54,972.96500	49,399.586	17.30	0.3900	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			109,992.96500	118,759.586	17.30	0.6100	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			55,571.14030	49,940.600	17.27	0.3935	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			108,591.14030	117,300.600	17.27	0.6065	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			101,596.27810	93,340.387	16.25	0.5577	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			72,056.27810	78,530.387	16.25	0.4423	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			101,149.24440	92,921.063	16.26	0.5559	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			72,609.24440	79,111.063	16.26	0.4441	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			102,045.32990	93,761.152	16.23	0.5596	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			71,505.32990	77,951.152	16.23	0.4404	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			97,378.64680	89,723.322	17.20	0.4848	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			116,598.64680	124,313.322	17.20	0.5152	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			97,019.69550	89,386.776	17.21	0.4834	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			117,239.69550	124,976.776	17.21	0.5166	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			97,739.68590	90,061.903	17.19	0.4862	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			115,959.68590	123,651.903	17.19	0.5138	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>68,554.00</b>	<b>5</b>	<b>427</b>
£ / R	On	31/01/2019	Foreign Exchange Future			17.91570	17.98270		0.0000		0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			17.99990	18.06750		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.05390	18.12170		0.0000		36,107.80	2	395,622	
£ / R	On	29/03/2019	Foreign Exchange Future			18.08730	18.15520		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.13950	18.20720		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.17340	18.24100		0.0000		0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			18.32470	18.39310		0.0000		0.00	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.61930	18.69030		0.0000		0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.89700	18.97100		0.0000		0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			19.20060	19.28270		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>36,107.80</b>	<b>2</b>	<b>430,002</b>
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		817.96980	880.450	20.21	0.9661	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		10.66980	6.150	20.21	0.0339	0.00	0	0	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		149.51510	161.450	13.71	0.3217	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		547.01510	491.350	13.71	0.6783	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		458.01680	411.465	14.14	0.5330	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		336.31680	357.565	14.14	0.4670	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,324.36130	3,390.612	19.36	0.9897	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		6.06130	4.512	19.36	0.0103	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,911.52000	1,973.052	16.79	0.9434	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		33.22000	26.952	16.79	0.0566	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		103.45960	86.799	15.70	0.1586	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,171.75960	1,222.899	15.70	0.8414	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,084.76890	2,147.345	17.11	0.9547	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		26.46890	21.245	17.11	0.0453	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,012.34000	1,059.744	15.47	0.8011	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		134.04000	113.644	15.47	0.1989	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		322.75000	285.875	14.50	0.4129	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		501.05000	531.975	14.50	0.5871	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		318.95260	282.344	14.51	0.4092	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		507.25260	538.444	14.51	0.5908	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		326.58450	289.442	14.49	0.4167	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		494.88450	525.542	14.49	0.5833	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		408.44560	431.643	14.35	0.4891	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		473.64560	428.943	14.35	0.5109	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		450.56240	473.172	14.41	0.4769	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		547.76240	502.672	14.41	0.5231	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		470.82750	491.872	14.47	0.4663	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		601.82750	555.272	14.47	0.5337	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		585.83590	546.169	15.08	0.4482	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		822.73590	851.469	15.08	0.5518	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		581.89860	542.384	15.08	0.4460	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		828.79860	857.684	15.08	0.5540	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		589.79980	549.977	15.07	0.4504	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		816.69980	845.277	15.07	0.5496	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		862.87340	814.461	15.25	0.4893	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		992.57340	1,015.161	15.25	0.5107	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		858.69730	810.406	15.26	0.4876	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		998.39730	1,021.106	15.26	0.5124	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		867.06640	818.533	15.24	0.4910	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		986.76640	1,009.233	15.24	0.5090	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		742.70670	697.583	15.89	0.3838	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,741.70670	1,770.583	15.89	0.6162	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		748.58570	703.236	15.88	0.3863	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,727.58570	1,756.235	15.88	0.6137	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		745.63710	700.404	15.88	0.3850	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,734.63710	1,763.404	15.88	0.6150	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		950.05670	895.866	16.39	0.4087	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		1,967.35670	1,995.266	16.39	0.5913	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	20.31	Call			946.99480	892.909	16.39	0.4077	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,974.29480	2,002.309	16.39	0.5923	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			953.12840	898.842	16.38	0.4098	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,960.42840	1,988.242	16.38	0.5902	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>36,107.80</b>	<b>2</b>	<b>436,502</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12560		0.12710			0.0000	1,256,000.00	10,000	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12790		0.12940			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13040		0.13190			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13280		0.13430			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13550		0.13710			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>1,256,000.00</b>	<b>10,000</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,714.58230	1,583.498	22.14	0.9484	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			4.58230	23.498	22.14	0.0516	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			817.67650	751.863	22.34	0.7201	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			107.67650	191.863	22.34	0.2799	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			265.85540	248.633	22.54	0.3586	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			555.85540	688.633	22.54	0.6414	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			562.62730	507.291	19.05	0.4685	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			622.62730	717.291	19.05	0.5315	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			274.11230	244.601	20.77	0.2616	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,334.11230	1,454.601	20.77	0.7384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,112.28110	1,012.973	17.20	0.7427	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			172.28110	222.973	17.20	0.2573	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,371.99900	1,478.308	21.33	0.6295	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,531.69730	1,420.601	19.90	0.7262	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			341.69730	380.601	19.90	0.2738	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			952.93630	876.634	20.62	0.5403	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			762.93630	836.634	20.62	0.4597	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			561.99900	518.308	21.33	0.3705	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,796.90240	1,687.611	19.21	0.7428	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			366.90240	407.611	19.21	0.2572	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,211.56880	1,137.557	20.16	0.5821	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			781.56880	857.557	20.16	0.4179	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			795.98800	755.567	21.12	0.4337	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,365.98800	1,475.567	21.12	0.5663	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,059.34810	1,015.560	20.97	0.4864	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,349.34810	1,465.560	20.97	0.5136	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			751.17700	736.114	22.08	0.3770	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,041.17700	2,186.114	22.08	0.6230	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,496.08260	1,416.903	19.86	0.6185	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			786.08260	866.903	19.86	0.3815	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 ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>1,256,000.00</b>	<b>10,000</b>	<b>10,000</b>
€ / R	On	20/02/2019	Foreign Exchange Future			15.59690		15.74580			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.62190		15.77110			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.67840		15.82820			0.0000	77,780,542.40	4,961	127,824
€ / R	On	29/03/2019	Foreign Exchange Future			15.71340		15.86370			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.76870		15.91940			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.80460		15.95540			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.96460		16.11750			0.0000	83,574,681.00	5,235	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.16910		16.32430			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.28100		16.43740			0.0000	6,268,185.00	385	21,699
€ / R	On	13/12/2019	Foreign Exchange Future			16.58180		16.74380			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.91740		17.08750			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>167,623,408.40</b>	<b>10,581</b>	<b>196,934</b>
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			251.40100	336.570	13.18	0.6369	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			197.20100	133.470	13.18	0.3631	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			254.65290	334.214	13.26	0.5843	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			255.75290	186.114	13.26	0.4157	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,824.47750	3,973.922	23.11	0.9945	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.67750	2.322	23.11	0.0055	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			426.33000	517.723	13.94	0.6404	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			254.53000	196.123	13.94	0.3596	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			439.83350	349.291	13.10	0.5502	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			211.63350	270.891	13.10	0.4498	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			209.19290	159.461	14.27	0.3044	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			520.99290	621.061	14.27	0.6956	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			206.25610	157.106	14.30	0.3007	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			528.05610	628.707	14.30	0.6993	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			212.16830	161.848	14.25	0.3081	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			513.96830	613.448	14.25	0.6919	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			34.59840	24.224	16.62	0.0588	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,536.39840	1,675.824	16.62	0.9412	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			661.61750	766.991	14.74	0.7217	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			205.31750	160.391	14.74	0.2783	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			642.52950	741.262	14.67	0.6665	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			281.92950	229.962	14.67	0.3335	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			747.55790	849.546	14.97	0.6821	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			282.95790	234.146	14.97	0.3179	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,080.53590	1,186.451	15.84	0.6940	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			335.60760	288.907	15.85	0.3041	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,088.10760	1,194.307	15.85	0.6959	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			333.19390	286.780	15.87	0.3022	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,095.69390	1,202.180	15.87	0.6978	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	16.86	Call			338.03590	291.051	15.84	0.3060	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			559.29560	626.751	14.57	0.4467	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			853.59560	765.851	14.57	0.5533	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,445.35410	3,587.198	19.52	0.8986	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			119.65410	106.298	19.52	0.1014	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			756.77700	677.149	14.85	0.5061	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			672.47700	748.049	14.85	0.4939	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			488.79030	433.902	15.97	0.3562	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,174.49030	1,274.801	15.97	0.6438	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			272.83580	242.466	18.05	0.1979	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			404.50800	361.717	17.01	0.2815	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,747.10800	1,860.716	17.01	0.7185	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			402.57480	359.981	17.03	0.2803	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,755.17480	1,868.981	17.03	0.7197	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			406.45210	363.467	17.00	0.2827	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,739.05210	1,852.466	17.00	0.7173	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,435.43580	2,561.466	18.05	0.8021	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,233.46220	1,133.986	14.72	0.6026	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			639.66220	702.186	14.72	0.3974	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,130.84510	4,277.786	20.80	0.8456	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,848.94950	1,957.555	16.98	0.6694	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,062.83060	2,905.961	13.32	0.9419	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			49.03060	54.161	13.32	0.0581	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			254.64510	239.586	20.80	0.1544	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			580.51370	527.309	17.00	0.3295	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,856.71370	1,965.509	17.00	0.6705	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			578.29390	525.279	17.01	0.3284	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,864.49390	1,973.479	17.01	0.6716	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			582.74950	529.355	16.98	0.3306	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			731.85350	670.919	17.24	0.3522	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,094.35350	2,203.519	17.24	0.6478	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			729.53720	668.774	17.25	0.3513	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,102.03720	2,211.374	17.25	0.6487	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			727.22980	666.645	17.26	0.3503	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,109.72980	2,219.245	17.26	0.6497	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>210,700</b>
<b>Total € / R</b>												<b>167,623,408.40</b>	<b>10,581</b>	<b>407,634</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.82140		9.84700			0.0000	29,464.20	3	7,203
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.93760		9.96340			0.0000	4,988,675.20	502	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.06680		10.09330			0.0000	2,013,360.00	200	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.19110		10.21960			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.32730		10.35900			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>7,031,499.40</b>	<b>705</b>	<b>23,857</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			546.54990	566.919	13.25	0.8468	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			42.16390	37.084	13.27	0.1490	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			555.16390	575.684	13.27	0.8510	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			40.81180	35.885	13.29	0.1449	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			563.81180	584.485	13.29	0.8551	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			43.54990	38.319	13.25	0.1532	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,102.75010	1,125.230	14.67	0.8583	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			65.09520	61.824	14.68	0.1397	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,111.69520	1,134.224	14.68	0.8603	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			64.05820	60.835	14.70	0.1378	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,120.65820	1,143.235	14.70	0.8622	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			66.15010	62.830	14.67	0.1417	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			201.17400	192.961	13.71	0.2934	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			857.87400	876.161	13.71	0.7066	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			199.07460	190.948	13.73	0.2908	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			865.77460	884.148	13.73	0.7092	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			197.00110	188.957	13.75	0.2883	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			873.70110	892.157	13.75	0.7117	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			267.08810	255.413	13.61	0.3219	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			947.48810	964.313	13.61	0.6781	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			264.86880	253.272	13.62	0.3196	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			955.26880	972.172	13.62	0.6804	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			269.32440	257.574	13.59	0.3242	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			939.72440	956.474	13.59	0.6758	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,026.20560	1,043.777	13.79	0.7002	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			245.80560	234.877	13.79	0.2998	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,041.67580	1,059.153	13.93	0.6482	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			348.27000	334.121	13.95	0.3498	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,049.27000	1,066.821	13.95	0.6502	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			345.88260	331.811	13.96	0.3477	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,056.88260	1,074.511	13.96	0.6523	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			350.67580	336.453	13.93	0.3518	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>7,031,499.40</b>	<b>705</b>	<b>24,857</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.35840		10.39760			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.48900		10.52890			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.63060		10.67200			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.76280		10.80600			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.90710		10.95440			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,150</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			90.92860	78.527	13.56	0.2536	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			423.32860	450.127	13.56	0.7464	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			88.74640	76.578	13.59	0.2483	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			431.14640	458.178	13.59	0.7517	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			93.16110	80.522	13.52	0.2589	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			415.56110	442.122	13.52	0.7411	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			246.47920	229.214	13.84	0.3828	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			517.57920	540.214	13.84	0.6172	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			243.38630	226.282	13.86	0.3789	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			524.48630	547.282	13.86	0.6211	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			249.60710	232.183	13.81	0.3867	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			510.70710	533.183	13.81	0.6133	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			241.28490	226.787	14.73	0.3021	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			949.28490	976.187	14.73	0.6979	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			239.12950	224.736	14.75	0.2998	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			957.12950	984.136	14.75	0.7002	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			236.99470	222.708	14.77	0.2975	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			964.99470	992.108	14.77	0.7025	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			319.81300	303.038	14.74	0.3320	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,053.81300	1,080.238	14.74	0.6680	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			317.53100	300.855	14.76	0.3300	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,061.53100	1,088.055	14.76	0.6700	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			322.11720	305.234	14.72	0.3340	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,046.11720	1,072.434	14.72	0.6660	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			417.60490	396.309	15.01	0.3622	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,153.20490	1,179.209	15.01	0.6378	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			415.12260	393.927	15.02	0.3604	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,160.72260	1,186.827	15.02	0.6396	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			420.10400	398.707	14.99	0.3640	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,145.70400	1,171.607	14.99	0.6360	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>1,150</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			4.69000		8.94000			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			13.85800		14.00760			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.12410		14.27710			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.41940		14.57620			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.70100		14.86300			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.01600		15.18510			0.0000	0.00	0	0
<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			145.96800	109.370	15.41	0.2377	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			608.36800	721.370	15.41	0.7623	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			143.78220	107.661	15.44	0.2345	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			616.18220	729.661	15.44	0.7655	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			148.18720	111.106	15.38	0.2409	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			600.58720	713.106	15.38	0.7591	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			367.82010	315.315	15.93	0.3533	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			820.72010	921.215	15.93	0.6467	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			364.87580	312.705	15.95	0.3510	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			827.77580	928.605	15.95	0.6490	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			370.79140	317.944	15.91	0.3557	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			813.69140	913.844	15.91	0.6443	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			402.73200	358.566	17.63	0.2988	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,516.53200	1,629.166	17.63	0.7012	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			400.65290	356.695	17.64	0.2975	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,524.45290	1,637.295	17.64	0.7025	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			404.82780	360.448	17.61	0.3002	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,508.62780	1,621.048	17.61	0.6998	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			575.94200	521.245	17.92	0.3444	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,662.94200	1,770.245	17.92	0.6556	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			573.60600	519.109	17.93	0.3432	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,670.60600	1,778.109	17.93	0.6568	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			571.28650	516.984	17.95	0.3420	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,678.28650	1,785.984	17.95	0.6580	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			658.59130	600.244	18.51	0.3380	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,103.49130	2,214.244	18.51	0.6620	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			656.46090	598.213	18.52	0.3371	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,111.36090	2,222.213	18.52	0.6629	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			660.73660	602.289	18.50	0.3390	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,095.63660	2,206.289	18.50	0.6610	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			2.02920		2.03770			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.05010		2.05850			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			251.89210	218.084	13.73	0.3259	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			674.89210	726.084	13.73	0.6741	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			224.34590	193.384	13.90	0.2957	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			747.34590	801.384	13.90	0.7043	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			199.60740	171.326	14.06	0.2678	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			822.60740	879.326	14.06	0.7322	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,137.60200	1,073.893	13.37	0.6778	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			352.60200	372.893	13.37	0.3222	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,074.42890	1,012.675	13.42	0.6552	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			389.42890	411.675	13.42	0.3448	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,203.10310	1,137.507	13.32	0.7000	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	14/06/2019	Foreign Exchange Option	1.97	Put			318.10310	336.507	13.32	0.3000	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			2.10070		2.12060			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14000		2.16020			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18340		2.20400			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22460		2.24610			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27030		2.29330			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			1,470.09740	1,650.552	15.02	0.8963	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			100.39970	74.861	14.77	0.1306	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,294.39970	1,467.860	14.77	0.8694	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			87.48890	65.655	14.90	0.1164	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,381.48890	1,558.655	14.90	0.8836	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			76.09740	57.552	15.02	0.1037	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			622.45830	719.314	13.61	0.4832	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			775.59800	675.489	13.67	0.4949	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			673.59800	775.489	13.67	0.5051	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			731.43410	636.003	13.78	0.4735	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			729.43410	836.003	13.78	0.5265	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			824.45830	719.314	13.61	0.5168	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			430.79850	381.208	15.80	0.2469	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,390.79850	2,547.208	15.80	0.7531	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			467.94620	414.663	15.63	0.2655	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,227.94620	2,380.663	15.63	0.7345	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			448.95220	397.548	15.72	0.2560	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,308.95220	2,463.549	15.72	0.7440	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			444.24080	390.874	16.35	0.2157	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,383.24080	3,544.874	16.35	0.7843	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			428.96550	377.684	16.41	0.2093	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,467.96550	3,631.684	16.41	0.7907	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			460.08830	404.582	16.28	0.2222	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,299.08830	3,458.582	16.28	0.7778	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			623.45290	559.548	16.74	0.2516	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,690.45290	3,856.548	16.74	0.7484	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			606.38210	544.266	16.79	0.2457	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,773.38210	3,941.266	16.79	0.7543	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			589.82050	529.454	16.85	0.2399	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,856.82050	4,026.454	16.85	0.7601	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75110		1.76900			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77350		1.79150			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			321.48010	249.633	15.59	0.3654	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			531.48010	638.633	15.59	0.6346	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			287.36410	221.695	15.78	0.3327	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			597.36410	710.695	15.78	0.6673	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			359.11600	280.755	15.39	0.4002	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			469.11600	569.755	15.39	0.5998	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			853.54290	749.291	15.58	0.5507	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			538.54290	614.291	15.58	0.4493	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			804.23040	705.093	15.71	0.5275	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			589.23040	670.093	15.71	0.4725	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			905.31190	795.927	15.44	0.5743	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			490.31190	560.927	15.44	0.4257	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			0.13470		0.13580			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13340		0.13550			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13400		0.13500			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13480		0.13450			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13420		0.13410			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			1.61200		1.62380			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63490		1.64680			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			9.37000		9.40610			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.48380		9.52040			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.60910		9.64620			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.72810		9.76670			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.85720		9.89840			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			247.90000	268.120	12.42	0.6322	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			120.66170	105.089	12.45	0.3598	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			254.56170	275.089	12.45	0.6402	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	18/03/2019	Foreign Exchange Option	9.52	Call			127.41640	111.228	12.39	0.3759	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			241.31640	261.228	12.39	0.6241	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			124.00000	108.120	12.42	0.3678	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			166.56730	153.479	13.62	0.3117	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			566.16730	589.679	13.62	0.6883	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			164.07600	151.153	13.64	0.3078	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			573.67600	597.353	13.64	0.6922	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			169.09500	155.839	13.59	0.3156	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			558.69500	582.039	13.59	0.6844	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			324.31370	307.223	13.41	0.4298	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			528.11370	548.123	13.41	0.5702	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			320.86420	303.900	13.43	0.4263	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			534.66420	554.800	13.43	0.5737	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			327.79820	310.578	13.40	0.4334	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			521.59820	541.478	13.40	0.5666	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			293.17890	279.982	14.22	0.3456	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			876.47890	901.881	14.22	0.6544	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			290.72950	277.621	14.24	0.3432	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			884.02950	909.521	14.24	0.6568	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			295.65060	282.364	14.20	0.3480	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			868.95060	894.264	14.20	0.6520	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			376.35190	360.077	14.71	0.3685	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			997.95190	1,022.877	14.71	0.6315	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			373.77900	357.591	14.72	0.3664	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,005.37900	1,030.391	14.72	0.6336	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			378.94420	362.585	14.69	0.3706	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			990.54420	1,015.385	14.69	0.6294	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			1.30930		1.31430			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31550		1.32060			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			257.00000	307.000		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			357.00000	407.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			157.00000	207.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			6.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	45.000		1.0000	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			94.00000	145.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			106.00000	55.000		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	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			1.31680			1.30840			0.0000	0.00	0	5
QUANTO £On	14/06/2019	Foreign Exchange Future			1.32250			1.31410			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future			1.32840			1.32000			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future			1.33380			1.32520			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future			1.33950			1.33100			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €On	18/03/2019	Foreign Exchange Future			1.14350			1.14280			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future			1.15220			1.15150			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future			1.16160			1.16090			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future			1.17040			1.16960			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future			1.18020			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			10.13300		10.20290			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.26290		10.33330			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			141.94100	115.193	13.11	0.3505	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			279.04100	322.193	13.11	0.6495	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			138.63770	112.379	13.14	0.3437	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			285.73770	329.379	13.14	0.6563	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			145.31560	118.071	13.08	0.3574	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			272.41560	315.071	13.08	0.6426	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			515.41660	468.875	12.80	0.6432	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			182.11660	205.975	12.80	0.3568	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			509.32550	463.089	12.82	0.6383	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			186.02550	210.189	12.82	0.3617	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			521.55860	474.714	12.79	0.6480	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			178.25860	201.815	12.79	0.3520	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.52280		2.55670			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.43720		2.46970			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 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			16.11290	10.189	17.69	0.1253	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			189.41290	217.389	17.69	0.8747	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			14.70010	9.234	17.75	0.1152	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			198.00010	226.434	17.75	0.8848	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			17.64430	11.234	17.63	0.1361	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			180.94430	208.434	17.63	0.8639	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.80690	0.761	23.57	0.0069	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,061.10690	1,093.561	23.57	0.9931	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.75940	0.717	23.57	0.0065	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,071.05940	1,103.517	23.57	0.9935	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.85720	0.808	23.57	0.0072	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,051.15720	1,083.608	23.57	0.9928	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>2 054 883 757.20</b>	<b>157,553</b>	<b>1,488,835</b>
<b>Total Options</b>									<b>75 917 287.60</b>	<b>215,228</b>	<b>5,359,599</b>
<b>Grand Total:</b>									<b>2,130,801,044.80</b>	<b>372,781</b>	<b>6,848,434</b>