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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/01/2019 Foreign Exchange Future			13.70320		13.63590			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.70480		13.63740			0.0000	0.00	0	1,837
\$ / R On 13/02/2019 Foreign Exchange Future			13.72570		13.65820			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.72890		13.66140			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.74510		13.67730			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.74670		13.67890			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.74990		13.68210			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.75640		13.68850			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.75800		13.69010			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.76770		13.69970			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.77910		13.71080			0.0000	764,547,142.60	55,486	534,681
\$ / R On 27/03/2019 Foreign Exchange Future			13.79370		13.72530			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.79690		13.72850			0.0000	358,719.40	26	4,202
\$ / R On 02/04/2019 Foreign Exchange Future			13.80350		13.73500			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.80840		13.73990			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.82480		13.75620			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.84280		13.77410			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.84780		13.77920			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.84950		13.78080			0.0000	360,087.00	26	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.90250		13.83290			0.0000	361,465.00	26	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.90760		13.83800			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			13.90930		13.83960			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			13.92630		13.85630			0.0000	5,709,783.00	410	104,981
\$ / R	On	20/06/2019	Foreign Exchange Future			13.93650		13.86630			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.95010		13.87960			0.0000	362,702.60	26	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.95530		13.88450			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.95870		13.88780			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.00690		13.93470			0.0000	364,179.40	26	26
\$ / R	On	01/08/2019	Foreign Exchange Future			14.00860		13.93640			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.02950		13.95760			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.05920		13.98720			0.0000	913,848.00	65	65
\$ / R	On	02/09/2019	Foreign Exchange Future			14.06440		13.99240			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.06790		13.99580			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.06970		13.99750			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.08890		14.01640			0.0000	0.00	0	14,284
\$ / R	On	30/09/2019	Foreign Exchange Future			14.11340		14.04040			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.11690		14.04380			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.16770		14.09360			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.21900		14.14390			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.22420		14.14910			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.22770		14.15250			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.24340		14.16810			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.27490		14.19940			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.27850		14.20300			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.33070		14.25430			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.38770		14.30930			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.41340		14.33410			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.44470		14.36420			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.49430		14.41220			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.55530		14.47420			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.57330		14.49240			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.65580		14.57690			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.75030		14.67270			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>772,977,927.00</b>	<b>56,091</b>	<b>773,230</b>
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			0.21750	0.045	23.91	0.0007	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			686.11750	753.245	23.91	0.9993	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			1,244.14660	1,176.836	33.17	0.9996	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			0.04660	0.036	33.17	0.0004	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call			0.72060	0.500	25.52	0.0050	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Call			17.45040	16.272	18.14	0.1422	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.95	Put			330.05040	261.472	18.14	0.8578	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Put			375.91620	307.185	18.82	0.8926	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.00	Call			13.31620	11.985	18.82	0.1074	0.00	0	731
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.38880	0.063	24.13	0.0008	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			0.03190	0.018	36.94	0.0002	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call			39.13420	41.210	16.08	0.3200	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put			201.73420	136.410	16.08	0.6800	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			3.56670	2.857	22.26	0.0272	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			616.16670	548.057	22.26	0.9728	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put			913.32060	845.699	25.52	0.9950	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,492.65590	1,425.221	30.96	0.9998	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			0.05590	0.021	30.96	0.0002	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			4.61000	3.748	21.57	0.0355	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			567.21000	498.948	21.57	0.9645	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,832.63190	1,765.218	36.94	0.9998	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			847.78880	914.863	24.13	0.9992	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			638.97710	704.937	20.16	0.9981	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			1.57710	0.137	20.16	0.0019	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			744.43100	676.668	24.04	0.9859	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			1.83100	1.468	24.04	0.0141	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,444.12500	1,376.451	19.77	0.9888	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			2.32500	2.151	19.77	0.0112	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			108.28560	119.971	14.88	0.3848	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			316.88560	261.071	14.88	0.6152	0.00	0	22,000
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			143.87850	161.176	14.48	0.4783	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			242.47850	192.276	14.48	0.5217	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			275.21310	222.294	14.66	0.5654	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			126.61310	141.194	14.66	0.4346	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			717.37580	650.242	16.62	0.8810	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			28.77580	29.142	16.62	0.1190	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			492.63120	434.868	15.49	0.6996	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			99.93120	109.968	15.49	0.3004	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			270.56710	225.093	14.45	0.4942	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			199.46710	221.793	14.45	0.5058	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			16.09220	12.261	14.59	0.0495	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			868.19220	932.161	14.59	0.9505	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			708.45150	769.829	13.80	0.9215	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			26.35150	19.929	13.80	0.0785	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			79.32220	86.378	16.26	0.2326	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			647.22220	586.478	16.26	0.7674	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,596.81730	1,529.410	19.11	0.9682	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			8.91730	9.310	19.11	0.0318	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			883.45150	819.155	17.11	0.8572	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			45.55150	49.055	17.11	0.1428	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,095.83270	1,029.708	17.74	0.9086	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			27.93270	29.608	17.74	0.0914	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			87.67180	95.719	16.09	0.2535	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			605.57180	545.819	16.09	0.7465	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,951.79500	1,884.142	19.90	0.9854	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			3.89500	4.042	19.90	0.0146	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			231.06300	257.540	14.52	0.5426	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			248.96300	207.640	14.52	0.4574	0.00	0	600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			728.73910	667.221	16.45	0.7853	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			77.23910	83.621	16.45	0.2147	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			773.61430	711.581	16.65	0.7975	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			73.71430	79.581	16.65	0.2025	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			190.89810	208.234	15.27	0.4152	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			431.19810	380.534	15.27	0.5848	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,474.03890	1,407.956	18.59	0.9313	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			23.73890	25.657	18.59	0.0687	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			2.13300	1.992	23.53	0.0054	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			187.92520	203.309	15.58	0.3821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			517.12520	464.209	15.58	0.6179	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,290.61700	4,222.661	27.19	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.41700	1.761	27.19	0.0042	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,689.87290	4,621.750	27.19	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.67290	0.850	27.19	0.0022	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			34.86890	37.530	18.41	0.0896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,444.06890	1,378.430	18.41	0.9104	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			30.60620	33.628	18.58	0.0811	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,509.80620	1,444.529	18.58	0.9189	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,261.42900	3,192.968	22.21	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			2.22900	2.068	22.21	0.0059	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,251.43350	3,182.972	22.16	0.9941	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			2.23350	2.072	22.16	0.0059	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			34.22820	36.945	18.43	0.0883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,453.42820	1,387.845	18.43	0.9117	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			300.05470	327.815	14.80	0.5424	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			309.25470	268.715	14.80	0.4576	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,871.66380	2,803.164	20.23	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			2.46380	2.264	20.23	0.0069	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			40.30380	42.573	18.21	0.1004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,369.50380	1,303.473	18.21	0.8996	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,591.31350	3,522.877	23.89	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			2.11350	1.977	23.89	0.0053	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			384.43630	419.410	14.55	0.6335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			223.63630	190.310	14.55	0.3665	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			724.15530	779.597	13.95	0.8620	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			63.35530	50.497	13.95	0.1380	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,592.68250	2,524.700	19.80	0.9887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			3.48250	3.800	19.80	0.0113	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,806.17300	1,739.577	18.93	0.9518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			16.97300	18.677	18.93	0.0482	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			646.02010	696.736	13.98	0.8259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			85.22010	67.636	13.98	0.1741	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			412.40280	449.401	14.48	0.6599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			201.60280	170.301	14.48	0.3401	0.00	0	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			357.84080	390.809	14.62	0.6068	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			247.04080	211.709	14.62	0.3932	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			73.93010	79.166	17.25	0.1740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			1,013.13010	950.066	17.25	0.8260	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			36.18570	38.729	18.36	0.0922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,425.38570	1,359.630	18.36	0.9078	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			517.74560	561.611	14.24	0.7458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			136.94560	112.511	14.24	0.2542	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,825.52930	1,758.866	18.95	0.9534	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			16.32930	17.967	18.95	0.0466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			2,128.10450	2,060.672	19.29	0.9731	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			8.90450	9.772	19.29	0.0269	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,322.73750	1,256.976	18.09	0.8921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			43.53750	46.076	18.09	0.1079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			147.82290	159.443	16.03	0.3146	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			637.02290	580.343	16.03	0.6854	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,275.81240	2,208.145	19.45	0.9795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			6.61240	7.245	19.45	0.0205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			101.06410	108.584	16.74	0.2282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			840.26410	779.484	16.74	0.7718	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			57.58090	61.335	17.64	0.1392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,156.78090	1,092.235	17.64	0.8608	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,332.07000	1,266.252	18.11	0.8937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			42.87000	45.352	18.11	0.1063	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			472.46020	513.517	14.34	0.7114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			161.66020	134.417	14.34	0.2886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			105.90520	113.721	16.65	0.2374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			815.10520	754.621	16.65	0.7626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			941.00250	1,003.306	14.17	0.9259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			30.20250	24.207	14.17	0.0741	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,538.13300	1,472.779	18.63	0.9227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			28.93300	31.879	18.63	0.0773	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			248.75810	269.757	15.05	0.4739	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			387.95810	340.657	15.05	0.5261	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			13.98190	15.375	19.04	0.0405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,903.18190	1,836.275	19.04	0.9595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,709.76910	1,643.547	18.82	0.9427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			20.56910	22.647	18.82	0.0573	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,147.68550	1,083.220	17.62	0.8588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			58.48550	62.320	17.62	0.1412	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			676.28050	618.594	16.17	0.7045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			137.08050	147.694	16.17	0.2955	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			347.58390	379.758	14.65	0.5961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			256.78390	220.658	14.65	0.4039	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			848.69950	787.825	16.76	0.7747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			99.49950	106.925	16.76	0.2253	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			259.85270	281.856	14.97	0.4894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			369.05270	322.756	14.97	0.5106	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			2.10580	1.971	24.04	0.0052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,621.30580	3,552.871	24.04	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,939.25590	5,870.974	27.19	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.05590	0.075	27.19	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			453.99180	403.576	15.33	0.5759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			214.79180	232.676	15.33	0.4241	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,473.63260	2,405.745	19.67	0.9858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			4.43260	4.845	19.67	0.0142	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,566.54590	1,501.028	18.66	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			27.34590	30.128	18.66	0.0736	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			23.95610	26.386	18.73	0.0655	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,633.15610	1,567.286	18.73	0.9345	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			23.50540	25.889	18.75	0.0644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,642.70540	1,576.789	18.75	0.9356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			24.41510	26.893	18.72	0.0666	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,623.61510	1,557.793	18.72	0.9334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			185.14290	200.267	15.61	0.3776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			524.34290	471.167	15.61	0.6224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,912.60150	1,980.736	16.99	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			1.80150	1.636	16.99	0.0058	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,654.07640	1,721.983	15.92	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			3.27640	2.883	15.92	0.0104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			180.94430	151.676	14.41	0.3141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			441.74430	480.776	14.41	0.6859	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,211.71790	2,279.967	18.22	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.91790	0.867	18.22	0.0031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,380.86380	3,449.160	22.53	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.06380	0.060	22.53	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,972.37220	2,040.538	17.24	0.9949	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			1.57220	1.438	17.24	0.0051	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			865.64000	804.580	16.82	0.7806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			96.44000	103.680	16.82	0.2194	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			977.48490	1,040.445	14.21	0.9335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			26.68490	21.345	14.21	0.0665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			287.46000	313.299	14.84	0.5263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			326.66000	284.199	14.84	0.4737	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,294.80640	1,229.219	18.01	0.8874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			45.60640	48.319	18.01	0.1126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,519.23840	1,453.999	18.60	0.9201	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			30.03840	33.099	18.60	0.0799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			435.76680	474.390	14.42	0.6808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			184.96680	155.290	14.42	0.3192	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,757.88880	1,691.471	18.88	0.9474	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			18.68880	20.571	18.88	0.0526	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			716.30510	657.684	16.31	0.7227	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			127.10510	136.784	16.31	0.2773	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,844.90950	1,778.182	18.97	0.9550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			15.70950	17.282	18.97	0.0450	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,250.89090	1,317.105	14.46	0.9720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			10.09090	8.005	14.46	0.0280	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			245.15600	265.827	15.08	0.4688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			394.35600	346.727	15.08	0.5312	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,212.43160	1,278.331	14.43	0.9682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			11.63160	9.231	14.43	0.0318	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			231.20880	250.607	15.19	0.4486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			420.40880	371.507	15.19	0.5514	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,490.97140	1,425.598	18.53	0.9166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			31.77140	34.698	18.53	0.0834	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,371.38360	3,302.931	22.77	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			2.18360	2.031	22.77	0.0057	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			102.65270	110.270	16.71	0.2313	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			831.85270	771.170	16.71	0.7687	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			764.89750	822.996	13.99	0.8771	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			54.09750	43.896	13.99	0.1229	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			851.52440	911.926	14.08	0.9038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			40.72440	32.826	14.08	0.0962	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			199.45570	215.915	15.47	0.4004	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			488.65570	436.815	15.47	0.5996	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			131.00590	141.050	16.26	0.2845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			700.20590	641.950	16.26	0.7155	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			89.19270	95.849	16.95	0.2052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			908.39270	846.749	16.95	0.7948	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,767.53270	1,701.078	18.89	0.9483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			18.33270	20.178	18.89	0.0517	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,381.37980	3,312.928	22.82	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			2.17980	2.028	22.82	0.0056	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			56.68950	60.366	17.67	0.1373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,165.88950	1,101.266	17.67	0.8627	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,187.10720	2,119.572	19.36	0.9758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			7.90720	8.672	19.36	0.0242	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,791.27000	3,722.846	24.91	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			2.07000	1.946	24.91	0.0050	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			117.84520	126.661	16.46	0.2600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			757.04520	697.561	16.46	0.7400	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,961.63810	1,894.571	19.10	0.9635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			12.43810	13.671	19.10	0.0365	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,891.64830	2,823.151	20.33	0.9931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			2.44830	2.251	20.33	0.0069	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			85.10520	91.379	17.02	0.1970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			934.30520	872.279	17.02	0.8030	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,424.10010	2,356.259	19.62	0.9844	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		4.90010	5.359	19.62	0.0156	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		833.95470	893.929	14.06	0.8988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		43.15470	34.829	14.06	0.1012	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		93.47440	100.532	16.88	0.2137	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		882.67440	821.432	16.88	0.7863	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,295.55390	2,227.860	19.48	0.9802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		6.35390	6.960	19.48	0.0198	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		668.97340	720.753	13.93	0.8378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		78.17340	61.653	13.93	0.1622	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		2,108.46320	2,041.067	19.27	0.9721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		9.26320	10.167	19.27	0.0279	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		498.01380	540.680	14.28	0.7312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		147.21380	121.580	14.28	0.2688	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		572.70360	619.698	14.12	0.7831	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		111.90360	90.598	14.12	0.2169	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,672.16390	2,604.131	19.89	0.9903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		2.96390	3.231	19.89	0.0097	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		308.71260	337.763	14.77	0.5531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		297.91260	258.663	14.77	0.4469	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		55.81330	59.412	17.69	0.1353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,175.01330	1,110.312	17.69	0.8647	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		318.10960	347.933	14.74	0.5638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		287.30960	248.833	14.74	0.4362	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		64.22670	68.577	17.47	0.1536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,093.42670	1,029.477	17.47	0.8464	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		54.95090	58.473	17.72	0.1334	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,184.15090	1,119.373	17.72	0.8666	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		271.38500	294.698	14.90	0.5051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		350.58500	305.598	14.90	0.4949	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,311.40740	3,242.950	22.46	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		2.20740	2.050	22.46	0.0058	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		3,391.37610	3,322.925	22.87	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		2.17610	2.025	22.87	0.0056	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,521.33300	3,452.892	23.53	0.9946	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		5.80000	5.332	14.76	0.0178	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,521.10000	1,589.032	14.76	0.9822	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		231.65490	249.596	15.52	0.4172	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		506.35490	455.896	15.52	0.5828	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		117.36300	125.635	16.83	0.2386	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		892.06300	831.935	16.83	0.7614	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		271.79000	293.142	15.20	0.4711	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		426.49000	379.442	15.20	0.5289	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,733.72530	1,667.776	18.75	0.9241	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		32.22530	34.676	18.75	0.0759	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		184.43810	197.858	16.10	0.3415	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		655.93810	600.958	16.10	0.6585	0.00	0	250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,078.89780	2,012.044	19.12	0.9556	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			17.39780	18.944	19.12	0.0444	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			485.77900	524.217	14.59	0.6773	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			207.27900	177.317	14.59	0.3227	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			425.45230	378.868	15.25	0.5218	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			283.95230	305.768	15.25	0.4782	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			813.03530	754.375	16.62	0.7261	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			141.53530	151.275	16.62	0.2739	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			71.39850	58.552	14.07	0.1419	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			799.89850	855.452	14.07	0.8581	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,039.61340	977.647	17.28	0.7998	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			98.11340	104.547	17.28	0.2002	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			172.64090	185.048	16.23	0.3234	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			694.14090	638.148	16.23	0.6766	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			87.35950	71.942	14.07	0.1629	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			772.35950	825.442	14.07	0.8371	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			782.65800	725.574	16.52	0.6943	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			172.55800	183.974	16.52	0.3057	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			373.39310	331.742	15.09	0.4655	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			353.29310	380.142	15.09	0.5345	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			616.39980	564.952	15.89	0.5961	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			262.59980	279.752	15.89	0.4039	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,379.28910	1,315.861	17.97	0.8149	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			113.38910	118.661	17.97	0.1851	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			636.20390	585.492	15.88	0.5781	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			305.40390	323.292	15.88	0.4219	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,896.70660	1,831.083	19.03	0.8859	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			67.50660	70.583	19.03	0.1141	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,226.47630	2,159.920	19.65	0.9175	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			47.27630	49.420	19.65	0.0825	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,207.16700	1,145.718	17.51	0.7709	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			147.96700	155.218	17.51	0.2291	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			268.54690	283.727	16.22	0.3785	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			737.74690	684.227	16.22	0.6215	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			896.95490	949.710	14.31	0.8204	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			116.15490	100.210	14.31	0.1796	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			283.71060	251.613	14.84	0.3482	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			574.51060	611.113	14.84	0.6518	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			282.39810	298.539	16.11	0.3941	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			701.59810	649.039	16.11	0.6059	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			98.35950	84.533	14.27	0.1573	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			959.15950	1,014.033	14.27	0.8427	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,057.85720	1,991.841	19.22	0.8612	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			100.75720	104.341	19.22	0.1388	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			375.14010	393.214	16.25	0.4297	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			742.24010	690.714	16.25	0.5703	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,369.31450	1,307.370	17.86	0.7541	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			192.21450	199.870	17.86	0.2459	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,392.25620	2,325.099	19.79	0.8938	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			75.15620	77.599	19.79	0.1062	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			359.89020	377.042	16.35	0.4158	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			776.99020	724.542	16.35	0.5842	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			195.90810	173.917	14.62	0.2398	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			888.80810	936.417	14.62	0.7602	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			988.52160	1,039.799	14.53	0.7989	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			155.62160	137.299	14.53	0.2011	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			33.70450	30.457	15.00	0.0564	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,731.70450	1,798.056	15.00	0.9436	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			970.07830	913.526	16.84	0.6465	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			299.67830	312.826	16.84	0.3535	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,624.43000	1,690.776	14.79	0.9242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			48.13000	44.476	14.79	0.0758	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,032.72750	975.686	17.01	0.6510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			309.02750	321.986	17.01	0.3490	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,218.45700	1,275.096	14.45	0.8511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			877.18710	823.118	16.61	0.6015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			360.68290	376.457	16.63	0.3960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			884.38290	830.157	16.63	0.6040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			366.31350	382.398	16.59	0.4010	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			870.01350	816.098	16.59	0.5990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			252.65390	224.955	14.78	0.2760	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			398.92450	416.785	16.38	0.4291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			792.62450	740.485	16.38	0.5709	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			414.69250	433.415	16.29	0.4423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			758.39250	707.115	16.29	0.5577	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			363.48710	379.418	16.61	0.3985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			113.18590	116.857	19.30	0.1454	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,330.98800	2,263.932	19.60	0.8734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			97.28800	100.232	19.60	0.1266	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,796.66160	1,732.246	18.70	0.8098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			152.96160	158.546	18.70	0.1902	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			858.95390	901.255	14.78	0.7240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			672.34690	623.442	16.04	0.5221	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,920.87680	1,855.687	18.92	0.8273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			137.17680	141.987	18.92	0.1727	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			292.81560	304.897	17.15	0.3337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,086.51560	1,028.597	17.15	0.6663	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,146.88590	2,080.557	19.30	0.8546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			176.15350	182.610	18.42	0.2151	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			484.16450	506.631	15.91	0.4978	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			627.86450	580.331	15.91	0.5022	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			297.35370	309.681	17.11	0.3380	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	14.63	Put			1,071.05370	1,013.381	17.11	0.6620	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			458.64690	479.742	16.04	0.4779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			30.48970	30.261	22.86	0.0404	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,451.78500	1,389.240	18.00	0.7513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			208.08500	215.540	18.00	0.2487	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			913.38220	858.557	16.71	0.6138	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			349.68220	364.857	16.71	0.3862	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,639.85350	1,576.310	18.42	0.7849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			104.11650	107.369	19.47	0.1347	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,028.33180	1,079.234	14.62	0.7920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			172.03180	152.934	14.62	0.2080	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			531.10710	557.097	15.71	0.5330	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			554.80710	510.797	15.71	0.4670	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,134.18970	4,063.961	22.86	0.9596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			139.32040	144.235	18.89	0.1751	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			615.40580	568.270	15.87	0.4964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			491.70580	514.570	15.87	0.5036	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,174.32870	2,107.882	19.34	0.8576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			110.62870	114.182	19.34	0.1424	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,247.81650	2,181.069	19.47	0.8653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			525.87270	483.419	15.64	0.4521	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,840.81150	1,776.106	18.78	0.8162	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			147.11150	152.406	18.78	0.1838	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			865.21940	908.004	14.78	0.7269	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			248.91940	221.704	14.78	0.2731	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,903.02040	1,837.935	18.89	0.8249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			257.08060	267.191	17.47	0.2989	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,042.87530	1,094.272	14.60	0.7971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			166.57530	147.972	14.60	0.2029	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			210.45430	188.035	14.70	0.2424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			936.75430	984.334	14.70	0.7576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			552.17270	579.719	15.64	0.5479	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			112.15700	98.796	14.45	0.1489	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,064.95290	1,999.001	19.16	0.8453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			121.25290	125.301	19.16	0.1547	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,169.99990	3,239.726	17.85	0.9933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.69990	3.426	17.85	0.0067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,220.78060	1,160.891	17.47	0.7011	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,404.51800	3,334.388	21.43	0.9345	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			50.81800	50.888	21.43	0.0655	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,144.78490	1,086.108	17.25	0.6746	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			291.08490	302.608	17.25	0.3254	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,207.69920	2,141.087	19.31	0.8465	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			127.29920	131.187	19.31	0.1535	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			452.49490	472.111	16.31	0.4535	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			772.89490	722.011	16.31	0.5465	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,539.11440	2,471.362	19.84	0.8782	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		806.69310	754.938	16.40	0.5592	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		98.71440	101.462	19.84	0.1218	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		187.42460	167.391	14.67	0.2134	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,067.02460	1,117.491	14.67	0.7866	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,515.92110	1,453.124	18.09	0.7462	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		225.52110	233.224	18.09	0.2538	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		436.29310	455.038	16.40	0.4408	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		249.25000	224.300	14.79	0.2627	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		943.75000	989.599	14.79	0.7373	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,648.70540	2,580.397	19.96	0.8827	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		96.50540	99.097	19.96	0.1173	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		795.04030	832.915	15.14	0.6644	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		357.24030	324.215	15.14	0.3356	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,363.24630	2,295.451	19.38	0.8319	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		157.94630	162.351	19.38	0.1681	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		538.26610	559.781	16.33	0.4760	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		803.56610	752.881	16.33	0.5240	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,691.85020	2,622.834	19.86	0.8625	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		836.49840	784.967	16.41	0.5356	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		126.55020	129.734	19.86	0.1375	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		220.09910	198.599	14.78	0.2227	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,154.79910	1,205.499	14.78	0.7773	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,668.50500	1,604.474	18.28	0.7374	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		263.20500	271.374	18.28	0.2626	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		521.19840	541.867	16.41	0.4644	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		300.87000	273.586	14.96	0.2799	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		997.27000	1,042.186	14.96	0.7201	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,549.32420	2,481.724	19.62	0.8388	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		156.92420	161.224	19.62	0.1612	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		1,003.26240	949.277	16.79	0.5771	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		480.86240	498.777	16.79	0.4229	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,526.69160	2,460.052	19.57	0.8223	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		183.89160	189.252	19.57	0.1777	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		614.57390	637.788	16.37	0.4933	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		827.37390	778.588	16.37	0.5067	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,863.12020	2,795.257	20.05	0.8519	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		150.32020	154.457	20.05	0.1481	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		245.05360	223.061	14.83	0.2277	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,232.25360	1,282.261	14.83	0.7723	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,824.16610	1,761.673	18.53	0.7342	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		291.36610	300.873	18.53	0.2658	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		596.90180	619.318	16.45	0.4824	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		859.70180	810.118	16.45	0.5176	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		347.03970	318.619	15.03	0.2923	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,049.43970	1,093.019	15.03	0.7077	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	04/09/2019	Foreign Exchange Option	14.67	Put			1,152.64430	1,097.390	17.10	0.5988	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			478.44430	495.290	17.10	0.4012	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,054.86460	4,984.725	22.91	0.9452	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			52.36460	54.425	22.91	0.0548	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,119.23570	2,055.582	18.92	0.7629	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			265.63570	274.482	18.92	0.2371	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,352.03200	3,281.448	20.83	0.8711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			138.43200	140.348	20.83	0.1289	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,274.23500	3,346.096	15.40	0.9884	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.83500	7.196	15.40	0.0116	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,647.70270	1,707.617	14.50	0.8632	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			131.30270	118.717	14.50	0.1368	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			491.33440	508.602	17.17	0.4003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,194.93440	1,139.702	17.17	0.5997	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,849.86960	1,788.419	18.52	0.7245	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			316.26960	327.319	18.52	0.2755	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			744.84070	773.000	16.00	0.5518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			698.44070	654.100	16.00	0.4482	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,022.45100	3,950.832	22.15	0.8998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			108.85100	109.732	22.15	0.1002	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			651.51420	675.505	16.37	0.4997	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			845.11420	796.605	16.37	0.5003	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,945.27670	3,873.753	22.00	0.8970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			111.67670	112.653	22.00	0.1030	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			609.41880	631.677	16.56	0.4749	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			923.01880	872.777	16.56	0.5251	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,537.73700	4,470.252	22.93	0.9182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			84.13700	89.152	22.93	0.0818	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			314.53520	325.510	18.53	0.2743	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,858.13520	1,796.610	18.53	0.7257	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			696.58380	722.441	16.18	0.5254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			770.18380	723.541	16.18	0.4746	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			347.09730	357.921	18.26	0.2977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,710.69730	1,649.021	18.26	0.7023	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,743.31650	3,672.064	21.60	0.8892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			119.71650	120.964	21.60	0.1108	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			770.27400	799.534	15.91	0.5652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			663.87400	620.634	15.91	0.4348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,351.45580	5,281.993	22.93	0.9494	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			47.85580	50.893	22.93	0.0506	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,689.39030	4,621.464	22.93	0.9251	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			75.79030	80.364	22.93	0.0749	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,109.91900	1,155.269	15.04	0.7167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			343.51900	316.369	15.04	0.2833	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			677.43390	702.477	16.26	0.5146	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			801.03390	753.577	16.26	0.4854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,727.42670	4,659.395	22.93	0.9267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			73.82670	78.295	22.93	0.0733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			988.82140	1,026.968	15.24	0.6690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			432.42140	398.068	15.24	0.3310	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			999.72920	1,038.290	15.21	0.6737	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			423.32920	389.390	15.21	0.3263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,368.13530	4,299.157	22.82	0.9110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			94.53530	98.057	22.82	0.0890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			994.26220	1,032.616	15.23	0.6714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			427.86220	393.716	15.23	0.3286	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			688.52790	713.753	16.36	0.5085	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			848.12790	800.353	16.36	0.4915	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,959.09730	1,896.458	18.64	0.7301	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			319.49730	329.858	18.64	0.2699	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			210.08640	216.475	19.66	0.1870	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,669.68640	2,603.075	19.66	0.8130	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,023.96760	2,955.436	20.15	0.8426	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			174.36760	178.836	20.15	0.1574	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			670.31830	694.783	16.43	0.4983	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			879.91830	831.383	16.43	0.5017	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			267.86740	245.381	14.86	0.2309	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,308.26740	1,358.781	14.86	0.7691	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			387.91180	358.411	15.13	0.3005	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,101.71180	1,145.311	15.13	0.6995	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,384.07430	1,435.221	14.92	0.7666	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			290.47430	267.521	14.92	0.2334	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,118.62630	2,055.714	18.81	0.7297	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			342.22630	353.414	18.81	0.2703	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,196.10640	3,126.251	20.35	0.8343	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			199.70640	203.951	20.35	0.1657	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			743.53150	769.934	16.46	0.5124	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			899.93150	852.234	16.46	0.4876	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,839.61920	2,772.679	19.82	0.8073	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			233.21920	240.379	19.82	0.1927	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			762.22560	789.370	16.38	0.5220	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			868.62560	821.670	16.38	0.4780	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			434.39040	403.740	15.23	0.3112	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,137.99040	1,181.440	15.23	0.6888	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,981.29980	2,914.373	19.93	0.8016	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			255.19980	263.373	19.93	0.1984	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			829.11850	857.959	16.39	0.5334	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			885.21850	838.959	16.39	0.4666	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,338.48140	3,269.645	20.51	0.8264	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			916.10480	869.135	16.46	0.4758	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			222.38140	228.645	20.51	0.1736	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			309.73590	286.420	14.97	0.2347	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,453.63590	1,505.420	14.97	0.7653	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,251.02690	2,187.769	18.92	0.7279	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			364.92690	376.769	18.92	0.2721	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			810.00480	838.135	16.46	0.5242	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			477.04700	445.341	15.31	0.3179	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,186.14700	1,229.541	15.31	0.6821	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,314.39920	1,260.401	17.28	0.5734	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			626.89920	648.101	17.28	0.4266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,338.69990	2,403.310	13.13	0.9373	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			60.59990	49.911	13.13	0.0627	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,097.93200	1,135.396	15.59	0.6405	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			589.83200	551.996	15.59	0.3595	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			912.63830	943.434	16.19	0.5622	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,067.88340	2,007.451	18.64	0.6956	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,076.04730	2,015.543	18.65	0.6967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			427.83340	442.774	18.62	0.3055	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,059.73340	1,999.375	18.62	0.6945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,443.33180	3,373.133	20.61	0.8255	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			231.43180	236.533	20.61	0.1745	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			425.98340	440.852	18.64	0.3044	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			814.53830	770.034	16.19	0.4378	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,958.40230	2,891.797	19.86	0.7918	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			276.50230	285.197	19.86	0.2082	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,907.45770	5,837.189	22.56	0.9337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			75.55770	80.589	22.56	0.0663	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			424.14730	438.943	18.65	0.3033	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,129.50860	3,062.948	20.02	0.7960	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			278.90860	287.848	20.02	0.2040	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			900.24680	930.245	16.37	0.5446	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			900.84680	855.345	16.37	0.4554	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,488.49680	3,419.983	20.63	0.8188	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			247.89680	254.883	20.63	0.1812	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			328.76110	305.337	15.01	0.2355	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,528.16110	1,580.237	15.01	0.7645	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,397.92170	2,335.184	19.04	0.7269	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			387.32170	400.084	19.04	0.2731	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			880.71950	910.288	16.44	0.5359	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			931.31950	885.388	16.44	0.4641	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			518.34390	486.995	15.41	0.3239	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,231.34390	1,275.495	15.41	0.6761	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			557.74870	525.460	15.49	0.3290	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,272.04870	1,316.160	15.49	0.6710	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			600.89630	566.732	15.63	0.3333	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,320.19630	1,364.432	15.63	0.6667	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,722.97830	3,650.847	20.87	0.7944	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			327.07830	334.247	20.87	0.2056	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			640.14100	658.990	18.25	0.3769	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,916.04100	1,855.590	18.25	0.6231	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			635.69560	654.397	18.28	0.3747	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,931.59560	1,870.997	18.28	0.6253	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,497.90210	2,563.313	12.54	0.9327	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			73.80210	59.913	12.54	0.0673	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,154.24120	1,189.956	16.19	0.5991	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			830.14120	786.556	16.19	0.4009	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			637.91340	656.689	18.27	0.3758	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,923.81340	1,863.289	18.27	0.6242	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			643.97030	607.841	15.76	0.3370	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,368.17030	1,412.541	15.76	0.6630	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			682.98850	645.368	15.86	0.3408	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,405.18850	1,449.668	15.86	0.6592	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			724.72400	685.429	15.96	0.3431	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,458.92400	1,500.729	15.96	0.6569	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			927.12160	952.005	17.75	0.4633	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,614.72160	1,558.705	17.75	0.5367	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			933.08580	958.150	17.73	0.4656	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,600.68580	1,544.850	17.73	0.5344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			930.10140	955.072	17.74	0.4645	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,607.70140	1,551.772	17.74	0.5355	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,756.69910	1,700.854	17.95	0.5425	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			963.59910	986.654	17.95	0.4575	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,063.69600	1,087.427	17.92	0.4750	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,750.99600	1,697.127	17.92	0.5250	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,069.74590	1,093.618	17.90	0.4771	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,737.04590	1,683.318	17.90	0.5229	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,066.71570	1,090.514	17.91	0.4761	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,744.01570	1,690.214	17.91	0.5239	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>5,141,399</b>
<b>Total \$ / R</b>												<b>772,977,927.00</b>	<b>56,091</b>	<b>5,914,629</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.77910		13.71080			0.0000	96,453.70	7	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.92630		13.85630			0.0000	69,631.50	5	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.08890		14.01640			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.24340		14.16810			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.41340		14.33410			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>166,085.20</b>	<b>12</b>	<b>432</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			19,074.88110	20,639.502	15.56	0.3866	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			50,994.88110	45,729.502	15.56	0.6134	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			18,792.52250	20,330.939	15.58	0.3821	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			51,712.52250	46,420.939	15.58	0.6179	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			19,361.01790	20,952.577	15.53	0.3912	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	14.02	Put			50,281.01790	45,042.577	15.53	0.6088	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			36,348.70680	37,941.783	16.61	0.3985	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			87,718.70680	82,311.783	16.61	0.6015	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			36,068.28620	37,645.740	16.63	0.3960	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			88,438.28620	83,015.740	16.63	0.6040	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			36,631.35090	38,239.841	16.59	0.4010	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			87,001.35090	81,609.841	16.59	0.5990	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			49,667.34250	51,424.737	17.14	0.4039	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			118,027.34250	112,534.737	17.14	0.5961	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			49,399.58610	51,141.633	17.15	0.4021	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			118,759.58610	113,251.633	17.15	0.5979	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			49,940.59960	51,709.534	17.12	0.4057	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			117,300.59960	111,819.534	17.12	0.5943	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			93,340.38680	96,497.248	16.12	0.5715	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			78,530.38680	74,157.248	16.12	0.4285	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			92,921.06340	96,062.251	16.13	0.5697	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			79,111.06340	74,722.251	16.13	0.4303	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			93,761.15170	96,933.742	16.10	0.5734	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			77,951.15170	73,593.742	16.10	0.4266	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			89,723.32210	92,500.295	17.08	0.4960	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			124,313.32210	119,160.295	17.08	0.5040	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			89,386.77550	92,152.260	17.09	0.4946	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			124,976.77550	119,812.260	17.09	0.5054	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			90,061.90290	92,849.183	17.07	0.4974	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			123,651.90290	118,509.183	17.07	0.5026	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>166,085.20</b>	<b>12</b>	<b>432</b>
£ / R	On	31/01/2019	Foreign Exchange Future			18.04690	17.91570			0.0000	0.00	0	27	
£ / R	On	28/02/2019	Foreign Exchange Future			18.13270	17.99990			0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.18780	18.05390			0.0000	54,927,156.00	3,020	397,622	
£ / R	On	29/03/2019	Foreign Exchange Future			18.22160	18.08730			0.0000	0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.27460	18.13950			0.0000	0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.30890	18.17340			0.0000	0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			18.46300	18.32470			0.0000	0.00	0	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.76210	18.61930			0.0000	0.00	0	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			19.04480	18.89700			0.0000	0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			19.35780	19.20060			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>54,927,156.00</b>	<b>3,020</b>	<b>432,002</b>
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		880.45010	749.331	24.98	0.9617	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		6.15010	6.231	24.98	0.0383	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		161.45010	119.331	14.16	0.2588	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		491.35010	582.031	14.16	0.7412	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		411.46500	482.717	14.43	0.5882	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	18.00	Put			357.56500	294.917	14.43	0.4118	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,390.61220	3,257.516	19.59	0.9880	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			4.51220	5.316	19.59	0.0120	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,973.05220	1,842.379	16.68	0.9362	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			26.95220	30.179	16.68	0.0638	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			86.79910	102.508	15.75	0.1839	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,222.89910	1,104.708	15.75	0.8161	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,147.34460	2,016.063	17.05	0.9488	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			21.24460	23.863	17.05	0.0512	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,059.74410	946.313	15.51	0.7704	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			113.64410	134.113	15.51	0.2296	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			285.87480	334.968	14.57	0.4647	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			531.97480	447.168	14.57	0.5353	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			282.34440	330.909	14.58	0.4607	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			538.44440	453.109	14.58	0.5393	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			289.44190	339.069	14.56	0.4688	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			525.54190	441.269	14.56	0.5312	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			431.64280	364.826	14.56	0.4395	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			428.94280	496.426	14.56	0.5605	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			473.17190	408.514	14.59	0.4331	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			502.67190	573.114	14.59	0.5669	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			491.87160	429.615	14.67	0.4256	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			555.27160	628.515	14.67	0.5744	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			546.16930	601.113	15.04	0.4794	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			851.46930	768.113	15.04	0.5206	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			542.38380	596.998	15.04	0.4771	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			857.68380	773.998	15.04	0.5229	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			549.97670	605.251	15.03	0.4817	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			845.27670	762.251	15.03	0.5183	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			814.46080	879.875	15.24	0.5140	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,015.16080	937.775	15.24	0.4860	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			810.40570	875.560	15.25	0.5123	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,021.10570	943.460	15.25	0.4877	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			818.53300	884.214	15.24	0.5158	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,009.23300	932.114	15.24	0.4842	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			697.58300	751.842	15.91	0.4034	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,770.58300	1,677.042	15.91	0.5966	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			703.23550	758.103	15.90	0.4059	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,756.23550	1,663.303	15.90	0.5941	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			700.40360	754.966	15.90	0.4046	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,763.40360	1,670.166	15.90	0.5954	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			895.86640	955.588	16.37	0.4263	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,995.26640	1,897.788	16.37	0.5737	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			892.90850	952.459	16.38	0.4252	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,002.30850	1,904.659	16.38	0.5748	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			898.84200	958.824	16.37	0.4274	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	20.29	Put			1,988.24200	1,891.024	16.37	0.5726	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>54,927,156.00</b>	<b>3,020</b>	<b>438,502</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12660		0.12560			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12890		0.12790			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13140		0.13040			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13390		0.13280			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13670		0.13550			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,583.49750	1,674.745	21.76	0.9643	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			23.49750	14.745	21.76	0.0357	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			751.86290	811.921	22.09	0.7587	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			191.86290	151.921	22.09	0.2413	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			248.63300	271.766	22.41	0.3891	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			688.63300	611.766	22.41	0.6109	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			507.29080	622.220	21.37	0.5002	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			717.29080	732.220	21.37	0.4998	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			244.60070	289.546	21.66	0.2891	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,454.60070	1,399.546	21.66	0.7109	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,012.97340	1,181.643	21.09	0.7318	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			222.97340	291.643	21.09	0.2682	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,478.30830	1,409.135	21.29	0.6139	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,420.60120	1,496.234	20.10	0.7414	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			380.60120	356.234	20.10	0.2586	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			876.63380	929.292	20.70	0.5586	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			836.63380	789.292	20.70	0.4414	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			518.30830	549.135	21.29	0.3861	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,687.61090	1,771.585	19.33	0.7570	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			407.61090	381.585	19.33	0.2430	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,137.55660	1,197.955	20.16	0.5991	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			857.55660	807.955	20.16	0.4009	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			755.56680	792.982	20.99	0.4487	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,475.56680	1,402.982	20.99	0.5513	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,015.55980	1,060.460	20.80	0.5011	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,465.55980	1,390.460	20.80	0.4989	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			736.11400	761.288	21.78	0.3879	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,186.11400	2,091.288	21.78	0.6121	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,416.90280	1,485.402	19.81	0.6345	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			866.90280	815.402	19.81	0.3655	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	20/02/2019	Foreign Exchange Future			15.72690		15.59690			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.75230		15.62190			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.80970		15.67840			0.0000	51,966,483.90	3,287	126,557
€ / R	On	29/03/2019	Foreign Exchange Future			15.84500		15.71340			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.90080		15.76870			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.93700		15.80460			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			16.09950		15.96460			0.0000	8,742,028.50	543	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.30700		16.16910			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.42010		16.28100			0.0000	8,423,511.30	513	21,186
€ / R	On	13/12/2019	Foreign Exchange Future			16.72560		16.58180			0.0000	0.00	0	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			17.06800		16.91740			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>69,132,023.70</b>	<b>4,343</b>	<b>195,154</b>
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			336.57040	244.761	13.06	0.5498	0.00	0	25,000
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			133.47040	171.661	13.06	0.4502	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			334.21440	249.907	13.15	0.5040	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			186.11440	232.207	13.15	0.4960	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,973.92170	3,842.535	22.92	0.9946	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.32170	2.235	22.92	0.0054	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			517.72290	425.133	13.81	0.5836	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			196.12290	234.833	13.81	0.4164	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			349.29110	416.829	13.09	0.6188	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			270.89110	207.129	13.09	0.3812	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			159.46140	191.121	14.15	0.3546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			621.06140	521.421	14.15	0.6454	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			157.10650	188.305	14.17	0.3504	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			628.70650	528.605	14.17	0.6496	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			161.84780	193.976	14.12	0.3588	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			613.44780	514.276	14.12	0.6412	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			24.22400	29.212	16.65	0.0701	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,675.82400	1,549.512	16.65	0.9299	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			766.99150	663.331	14.59	0.6807	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			160.39150	188.331	14.59	0.3193	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			741.26190	643.594	14.50	0.6257	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			229.96190	264.394	14.50	0.3743	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			849.54580	748.868	14.78	0.6462	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			234.14580	265.868	14.78	0.3538	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,186.45110	1,080.904	15.62	0.6680	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			288.90710	318.028	15.64	0.3300	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,194.30710	1,088.528	15.64	0.6700	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			286.77970	315.673	15.65	0.3279	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,202.17970	1,096.173	15.65	0.6721	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			291.05110	320.404	15.62	0.3320	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			626.75060	553.783	14.39	0.4150	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			765.85060	830.783	14.39	0.5850	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,587.19830	3,453.893	19.22	0.8938	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	14/08/2019	Foreign Exchange Option	19.65	Call			106.29830	110.893	19.22	0.1062	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			677.14900	733.981	14.65	0.5367	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			748.04900	666.981	14.65	0.4633	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			433.90150	468.592	15.73	0.3797	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,274.80150	1,171.592	15.73	0.6203	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			361.71650	386.930	16.78	0.2984	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,860.71650	1,746.830	16.78	0.7016	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			359.98090	385.050	16.80	0.2971	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,868.98090	1,754.950	16.80	0.7029	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			363.46650	388.821	16.77	0.2996	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,852.46650	1,738.721	16.77	0.7004	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,561.46590	2,438.716	17.84	0.7902	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			242.46590	258.816	17.84	0.2098	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,133.98570	1,206.952	14.52	0.6277	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			702.18570	631.352	14.52	0.3723	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,277.78580	4,137.865	20.40	0.8419	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,957.55500	1,846.293	16.78	0.6529	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,905.96120	3,042.225	13.40	0.9493	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			54.16120	46.625	13.40	0.0507	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			239.58580	243.465	20.40	0.1581	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			527.30940	559.708	16.79	0.3459	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,965.50940	1,854.108	16.79	0.6541	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			525.27900	557.528	16.81	0.3448	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,973.47900	1,861.928	16.81	0.6552	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			529.35500	561.893	16.78	0.3471	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,203.51870	2,089.704	17.04	0.6326	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			668.77420	705.433	17.05	0.3664	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,211.37420	2,097.433	17.05	0.6336	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			666.64490	703.170	17.06	0.3654	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,219.24490	2,105.170	17.06	0.6346	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			670.91870	707.704	17.04	0.3674	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>69,132,023.70</b>	<b>4,343</b>	<b>405,854</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.88250		9.82140			0.0000	0.00	0	7,203
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.00030		9.93760			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.13180		10.06680			0.0000	0.00	0	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.25830		10.19110			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.39670		10.32730			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,857</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			566.91890	512.605	13.29	0.8226	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			37.08380	43.782	13.32	0.1729	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			575.68380	521.282	13.32	0.8271	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			35.88500	42.498	13.35	0.1686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			584.48500	529.998	13.35	0.8314	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			38.31890	45.105	13.29	0.1774	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,125.22970	1,068.184	14.57	0.8467	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			61.82450	67.399	14.59	0.1512	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,134.22450	1,077.099	14.59	0.8488	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			60.83520	66.331	14.61	0.1491	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,143.23520	1,086.031	14.61	0.8509	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			62.82970	68.484	14.57	0.1533	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			192.96100	205.821	13.55	0.3102	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			876.16100	824.021	13.55	0.6898	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			190.94780	203.661	13.57	0.3075	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			884.14780	831.861	13.57	0.6925	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			188.95680	201.526	13.59	0.3048	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			892.15680	839.726	13.59	0.6952	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			255.41260	270.544	13.47	0.3376	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			964.31260	912.244	13.47	0.6624	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			253.27160	268.267	13.49	0.3352	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			972.17160	919.967	13.49	0.6648	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			257.57370	272.839	13.45	0.3400	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			956.47370	904.539	13.45	0.6600	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,043.77690	990.426	13.65	0.6855	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			234.87690	248.726	13.65	0.3145	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,059.15290	1,005.987	13.77	0.6341	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			334.12110	350.243	13.79	0.3638	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,066.82110	1,013.543	13.79	0.6362	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			331.81140	347.814	13.80	0.3617	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,074.51140	1,021.114	13.80	0.6383	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			336.45290	352.687	13.77	0.3659	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>24,857</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.38620		10.35840			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.51840		10.48900			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.66230		10.63060			0.0000	2,665,575.00	250	500
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.79680		10.76280			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.94490		10.90710			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,665,575.00</b>	<b>250</b>	<b>1,400</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			78.52670	80.655	13.55	0.2640	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			450.12670	424.455	13.55	0.7360	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			76.57820	78.607	13.59	0.2585	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			458.17820	432.407	13.59	0.7415	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			80.52210	82.753	13.52	0.2697	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			442.12210	416.553	13.52	0.7303	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			229.21430	234.228	13.73	0.3928	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	14/06/2019	Foreign Exchange Option	10.80	Put			540.21430	515.828	13.73	0.6072	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			226.28230	231.184	13.75	0.3888	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			547.28230	522.784	13.75	0.6112	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			232.18280	237.313	13.71	0.3968	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			533.18280	508.913	13.71	0.6032	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			226.78730	231.790	14.67	0.3086	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			976.18730	949.490	14.67	0.6914	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			224.73600	229.692	14.69	0.3063	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			984.13600	957.391	14.69	0.6937	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			222.70750	227.614	14.71	0.3039	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			992.10750	965.314	14.71	0.6961	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			303.03760	311.699	14.73	0.3393	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,080.23760	1,054.899	14.73	0.6607	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			300.85510	309.454	14.75	0.3372	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,088.05510	1,062.654	14.75	0.6628	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			305.23430	313.962	14.72	0.3413	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,072.43430	1,047.162	14.72	0.6587	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			396.30870	406.989	14.99	0.3695	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,179.20870	1,152.089	14.99	0.6305	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			393.92670	404.541	15.01	0.3676	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,186.82670	1,159.641	15.01	0.6324	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			398.70710	409.449	14.98	0.3713	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,171.60710	1,144.549	14.98	0.6287	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>2,665,575.00</b>	<b>250</b>	<b>1,400</b>
CF CANDCO	n	18/03/2019	Foreign Exchange Future			5.36000		4.69000			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			13.96110		13.85800			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.23060		14.12410			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.52920		14.41940			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.81390		14.70100			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.13410		15.01600			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			109.36970	128.600	15.45	0.2728	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			721.36970	637.500	15.45	0.7272	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			107.66140	126.588	15.48	0.2692	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			729.66140	645.488	15.48	0.7308	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			111.10560	130.644	15.42	0.2765	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			713.10560	629.544	15.42	0.7235	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			315.31540	345.282	15.83	0.3793	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	14/06/2019	Foreign Exchange Option	14.73	Put			921.21540	844.682	15.83	0.6207	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			312.70520	342.451	15.85	0.3769	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			928.60520	851.851	15.85	0.6231	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			317.94410	348.137	15.81	0.3818	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			913.84410	837.537	15.81	0.6182	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			358.56580	382.127	17.49	0.3146	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,629.16580	1,542.927	17.49	0.6854	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			356.69490	380.128	17.51	0.3132	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,637.29490	1,550.928	17.51	0.6868	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			360.44820	384.138	17.48	0.3160	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,621.04820	1,534.938	17.48	0.6840	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			521.24500	550.727	17.80	0.3591	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,770.24500	1,686.827	17.80	0.6409	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			519.10910	548.467	17.82	0.3579	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,778.10910	1,694.567	17.82	0.6421	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			516.98380	546.218	17.83	0.3566	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,785.98380	1,702.318	17.83	0.6434	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			600.24410	632.006	18.43	0.3509	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,214.24410	2,127.906	18.43	0.6491	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			598.21340	629.938	18.44	0.3499	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,222.21340	2,135.838	18.44	0.6501	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			602.28910	634.084	18.41	0.3519	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,206.28910	2,119.984	18.41	0.6481	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			2.03940		2.02920			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06020		2.05010			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			726.08390	646.820	13.70	0.6434	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			193.38400	213.403	13.87	0.3239	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			801.38400	719.403	13.87	0.6761	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			171.32560	188.899	14.05	0.2935	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			879.32560	794.899	14.05	0.7065	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			218.08390	240.820	13.70	0.3566	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,073.89290	1,136.578	13.36	0.7005	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			372.89290	334.578	13.36	0.2995	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,012.67520	1,072.385	13.40	0.6784	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			411.67520	370.385	13.40	0.3216	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,137.50730	1,203.117	13.32	0.7222	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			336.50730	301.117	13.32	0.2778	0.00	0	0
<b>Total CNH / R Option</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
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.11840		2.10070			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15820		2.14000			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20210		2.18340			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24410		2.22460			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.29090		2.27030			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			1,650.55210	1,481.246	14.66	0.8806	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			74.86050	87.415	14.50	0.1529	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,467.86050	1,303.415	14.50	0.8471	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			65.65460	75.598	14.58	0.1353	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,558.65460	1,391.598	14.58	0.8647	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			57.55210	65.246	14.66	0.1194	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			719.31390	618.492	13.44	0.4427	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			675.48880	751.523	13.49	0.5348	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			775.48880	669.523	13.49	0.4652	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			636.00280	707.665	13.58	0.5126	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			836.00280	725.665	13.58	0.4874	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			719.31390	800.492	13.44	0.5573	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			381.20820	414.625	15.65	0.2647	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,547.20820	2,393.625	15.65	0.7353	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			414.66270	450.823	15.47	0.2844	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,380.66270	2,229.823	15.47	0.7156	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			397.54850	432.307	15.56	0.2744	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,463.54850	2,311.307	15.56	0.7256	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			390.87420	430.752	16.36	0.2317	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,544.87420	3,389.752	16.36	0.7683	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			377.68420	415.889	16.42	0.2249	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,631.68420	3,474.889	16.42	0.7751	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			404.58150	446.179	16.31	0.2387	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,458.58150	3,305.179	16.31	0.7613	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			559.54750	603.724	16.68	0.2662	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,856.54750	3,694.724	16.68	0.7338	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			544.26620	587.075	16.74	0.2599	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,941.26620	3,778.075	16.74	0.7401	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			529.45380	570.939	16.79	0.2539	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,026.45380	3,861.939	16.79	0.7461	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.75990		1.75110			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78260		1.77350			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 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			249.63340	271.389	15.58	0.3942	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			638.63340	572.389	15.58	0.6058	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			221.69480	240.773	15.78	0.3591	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			710.69480	641.773	15.78	0.6409	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			280.75540	305.454	15.38	0.4312	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			569.75540	506.454	15.38	0.5688	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			749.29140	789.703	15.50	0.5722	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			614.29140	563.703	15.50	0.4278	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			705.09280	742.346	15.61	0.5485	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			670.09280	616.346	15.61	0.4515	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			795.92710	839.544	15.38	0.5960	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			560.92710	513.544	15.38	0.4040	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			0.13590		0.13470			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13460		0.13340			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13450		0.13400			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13470		0.13480			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13440		0.13420			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			1.61990		1.61200			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64290		1.63490			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			9.43500		9.37000			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55020		9.48380			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.67710		9.60910			0.0000	0.00	0	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.79800		9.72810			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.93050		9.85720			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			268.12030	222.459	12.32	0.5790	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			105.08890	123.935	12.36	0.4122	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			275.08890	228.935	12.36	0.5878	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			111.22820	131.069	12.29	0.4299	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			261.22820	216.069	12.29	0.5701	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	9.53	Call			108.12030	127.459	12.32	0.4210	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			153.47860	168.689	13.46	0.3375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			589.67860	538.489	13.46	0.6625	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			151.15280	166.130	13.49	0.3333	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			597.35280	545.930	13.49	0.6667	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			155.83930	171.289	13.44	0.3416	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			582.03930	531.089	13.44	0.6584	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			307.22320	328.536	13.21	0.4538	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			548.12320	501.436	13.21	0.5462	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			303.90030	325.002	13.23	0.4502	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			554.80030	507.902	13.23	0.5498	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			310.57760	332.106	13.19	0.4576	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			541.47760	495.006	13.19	0.5424	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			279.98150	294.798	13.99	0.3619	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			901.88150	846.798	13.99	0.6381	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			277.62070	292.310	14.01	0.3593	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			909.52070	854.311	14.01	0.6407	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			282.36400	297.308	13.98	0.3644	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			894.26400	839.308	13.98	0.6356	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			360.07660	377.163	14.50	0.3833	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,022.87660	966.663	14.50	0.6167	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			357.59080	374.558	14.52	0.3812	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,030.39080	974.058	14.52	0.6188	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			362.58540	379.787	14.48	0.3855	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,015.38540	959.287	14.48	0.6145	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			1.31400		1.30930			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31840		1.31550			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			307.00000	260.000		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			407.00000	360.000		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			207.00000	160.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			45.00000	16.000		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			145.00000	116.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			55.00000	84.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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				1.32000		1.31680			0.0000	0.00	0	5
QUANTO £On	14/06/2019	Foreign Exchange Future				1.32580		1.32250			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future				1.33170		1.32840			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future				1.33710		1.33380			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future				1.34300		1.33950			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				1.14740		1.14350			0.0000	0.00	0	5
QUANTO €On	14/06/2019	Foreign Exchange Future				1.15600		1.15220			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future				1.16550		1.16160			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future				1.17430		1.17040			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.18420		1.18020			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				10.19250		10.13300			0.0000	0.00	0	1,200
SGD / R On	14/06/2019	Foreign Exchange Future				10.32360		10.26290			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				115.19310	130.714	13.04	0.3910	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put				322.19310	278.214	13.04	0.6090	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call				112.37900	127.525	13.08	0.3836	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put				329.37900	285.025	13.08	0.6164	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call				118.07110	133.974	13.01	0.3984	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put				315.07110	271.474	13.01	0.6016	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call				468.87470	503.998	12.74	0.6726	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put				205.97470	180.398	12.74	0.3274	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call				463.08860	497.862	12.75	0.6679	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put				210.18860	184.262	12.75	0.3321	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call				474.71450	510.182	12.72	0.6774	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put				201.81450	176.582	12.72	0.3226	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				2.51550		2.52280			0.0000	0.00	0	25,000
TRY / R On	14/06/2019	Foreign Exchange Future				2.42880		2.43720			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			10.18860	8.363	17.69	0.1093	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			217.38860	222.863	17.69	0.8907	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			9.23360	7.505	17.73	0.0997	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			226.43360	232.005	17.73	0.9003	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			11.23370	9.308	17.64	0.1196	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			208.43370	213.808	17.64	0.8804	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.76120	1.166	25.25	0.0096	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			1,093.56120	1,102.366	25.25	0.9904	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.71730	1.105	25.25	0.0092	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			1,103.51730	1,112.305	25.25	0.9908	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.80770	1.231	25.25	0.0101	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			1,083.60770	1,092.431	25.25	0.9899	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>899 868 766.90</b>	<b>63,716</b>	<b>1,466,539</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>5,359,599</b>
<b>Grand Total:</b>									<b>899,868,766.90</b>	<b>63,716</b>	<b>6,826,138</b>