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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/12/2018 Foreign Exchange Future			14.40700		14.53990			0.0000	4,105,995.00	285	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.41020		14.53990			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.41020		14.53880			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.40860		14.54020			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.41520		14.54570			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			14.42030		14.44050			0.0000	1,802,537.50	125	125
\$ / R On 15/01/2019 Foreign Exchange Future			14.42900		14.55990			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.43080		14.56180			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.43250		14.56360			0.0000	0.00	0	126
\$ / R On 18/01/2019 Foreign Exchange Future			14.43430		14.56540			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.43950		14.57090			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.44650		14.57820			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.45520		14.58740			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.45690		14.58920			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.47980		14.61240			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.48330		14.61600			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.50100		14.63380			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.50630		14.63920			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.51330		14.64640			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.51510		14.64820			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.52570		14.65890			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	18/03/2019	Foreign Exchange Future			14.53810		14.67150			0.0000	172,043,875.40	11,834	486,417
\$ / R	On	27/03/2019	Foreign Exchange Future			14.55400		14.68770			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.55760		14.69130			0.0000	10,990,988.00	755	5,111
\$ / R	On	02/04/2019	Foreign Exchange Future			14.56470		14.69870			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.57010		14.70430			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.60860		14.74320			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.61590		14.75060			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.67260		14.80810			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.67810		14.81370			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.67990		14.81550			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.69820		14.83410			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.70920		14.84520			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.72380		14.86000			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.72930		14.86570			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.73300		14.86950			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.78550		14.92280			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.78740		14.92470			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.80990		14.94750			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.84180		14.97980			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.84740		14.98550			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.85110		14.98930			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.85300		14.99120			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.87360		15.01210			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.89990		15.03870			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.90360		15.04260			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.96000		15.09930			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.01630		15.15610			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.02210		15.16190			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.02600		15.16580			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.04350		15.18340			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.07850		15.21870			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.08240		15.22290			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.14360		15.28380			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.20910		15.34900			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.23870		15.37850			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.27460		15.41420			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.33170		15.47100			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.40360		15.54250			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.42470		15.56350			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.52190		15.66020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.62330		15.76120			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>188,943,395.90</b>	<b>12,999</b>	<b>739,221</b>
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			11.15470	0.000	11.94	0.0000	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			241.05470	97.000	11.94	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			2.82960	0.229	17.60	0.0033	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	31/12/2018	Foreign Exchange Option	13.80	Call			742.72960	610.429	17.60	0.9967	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,539.93610	1,410.200	16.42	1.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			0.03610	0.000	16.42	0.0000	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			23.32100	14.747	14.30	0.1512	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			343.22100	204.947	14.30	0.8488	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			316.93470	179.350	14.07	0.8114	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			27.03470	19.150	14.07	0.1886	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,040.13820	3,169.844	61.87	0.9998	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.03820	0.044	61.87	0.0002	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,390.14430	2,519.821	48.60	0.9999	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.04430	0.021	48.60	0.0001	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			15.90950	2.791	21.25	0.0266	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			436.00950	552.591	21.25	0.9734	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.00670	0.014	25.95	0.0001	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,638.80670	1,510.214	25.95	0.9999	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			68.20790	97.557	16.95	0.4214	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			258.40790	156.157	16.95	0.5786	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			971.70960	840.597	21.47	0.9858	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			1.50960	1.997	21.47	0.0142	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			10.19630	14.105	19.38	0.0851	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			620.39630	492.705	19.38	0.9149	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			233.94780	312.460	17.70	0.7043	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			129.64780	77.660	17.70	0.2957	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			37.92890	54.254	17.04	0.2273	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			463.62890	349.454	17.04	0.7727	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			4.36190	4.774	17.75	0.0290	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			910.06190	779.974	17.75	0.9710	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			0.00000	204.348	17.89	0.5094	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			0.00000	184.648	17.89	0.4906	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			385.31430	299.637	17.55	0.6056	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			115.41430	160.637	17.55	0.3944	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			141.51280	192.749	17.69	0.4437	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			341.41280	261.749	17.69	0.5563	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			722.25150	606.178	16.72	0.8649	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			22.35150	37.178	16.72	0.1351	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			41.46170	64.438	16.99	0.2064	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			601.36170	493.438	16.99	0.7936	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			83.94220	120.876	17.36	0.3254	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			453.84220	359.876	17.36	0.6746	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			200.70600	263.066	18.06	0.5247	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			282.50600	213.866	18.06	0.4753	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			201.95720	263.604	18.11	0.5160	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			295.55720	226.104	18.11	0.4840	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			1.27230	1.644	22.25	0.0065	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,906.67230	1,775.944	22.25	0.9935	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			132.09940	176.678	17.47	0.3815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			442.99940	356.178	17.47	0.6185	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			80.97180	111.284	17.37	0.2589	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			639.17180	537.784	17.37	0.7411	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			4.56190	5.702	17.97	0.0196	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,641.96190	1,510.902	17.97	0.9804	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			500.71500	591.616	19.19	0.6819	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			208.11500	166.816	19.19	0.3181	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			689.05580	791.144	19.91	0.7638	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			148.25580	118.044	19.91	0.2362	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			541.15820	453.448	17.66	0.6404	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			151.95820	196.548	17.66	0.3596	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			221.28140	277.808	17.93	0.4503	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,802.59930	1,670.989	18.50	0.9860	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,594.60980	1,463.486	17.58	0.9776	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			5.40980	6.586	17.58	0.0224	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			430.48140	354.708	17.93	0.5497	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			969.16350	1,081.895	20.73	0.8506	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			88.36350	68.795	20.73	0.1494	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			508.76160	424.327	17.74	0.6154	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			169.56160	217.427	17.74	0.3846	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			3.39930	4.089	18.50	0.0140	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			700.51850	796.823	19.61	0.7125	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			212.91850	176.623	19.61	0.2875	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			259.15580	314.710	17.92	0.4311	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			525.15580	448.010	17.92	0.5689	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			177.65300	218.342	17.34	0.3200	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			741.45300	649.342	17.34	0.6800	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			374.57460	439.072	18.12	0.4902	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			493.77460	425.372	18.12	0.5098	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			15.40540	16.814	17.30	0.0393	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,824.60540	1,693.114	17.30	0.9607	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,659.14350	1,528.044	16.61	0.9491	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			19.94350	21.744	16.61	0.0509	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,148.38170	1,256.249	20.55	0.7991	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			157.58170	132.549	20.55	0.2009	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			641.32770	558.679	17.69	0.6106	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			252.12770	302.379	17.69	0.3894	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			860.85070	959.051	19.80	0.7217	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			230.05070	195.350	19.80	0.2783	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			671.76450	586.547	17.61	0.6294	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			232.56450	280.247	17.61	0.3706	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			298.68880	353.931	17.78	0.4220	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			605.08880	527.231	17.78	0.5780	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			324.22250	382.452	17.90	0.4399	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			582.42250	507.552	17.90	0.5601	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			793.49480	885.969	19.45	0.6701	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	11/03/2019	Foreign Exchange Option	15.15	Call			302.39480	261.669	19.45	0.3299	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			887.23930	790.939	17.22	0.7167	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			168.33930	205.240	17.22	0.2833	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			677.28290	762.094	19.04	0.6088	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			388.78290	340.194	19.04	0.3912	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			843.28540	936.351	19.54	0.6704	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			314.78540	274.451	19.54	0.3296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,936.73300	2,804.045	20.64	0.9881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			5.23300	5.945	20.64	0.0119	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,030.77060	1,130.886	20.04	0.7262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			252.27060	218.985	20.04	0.2738	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			315.03870	369.829	17.81	0.4053	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			686.53870	607.929	17.81	0.5947	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			1,053.83020	948.918	17.01	0.7703	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			132.33020	160.818	17.01	0.2297	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,216.73350	2,085.657	18.44	0.9657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			15.23350	17.557	18.44	0.0343	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			971.06100	871.540	17.14	0.7375	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			159.56100	193.440	17.14	0.2625	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,288.20510	1,173.398	16.80	0.8458	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			76.70510	95.298	16.80	0.1542	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			941.87070	844.753	17.20	0.7250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			170.37070	206.653	17.20	0.2750	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			821.73830	913.836	19.48	0.6631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			323.23830	281.936	19.48	0.3369	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,101.43440	1,203.725	20.22	0.7443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			232.93440	201.825	20.22	0.2557	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			610.27240	538.261	18.03	0.5487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			378.77240	440.161	18.03	0.4513	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,704.32960	1,576.318	16.85	0.9275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			32.82960	38.218	16.85	0.0725	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			2,177.64580	2,046.723	18.32	0.9636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			16.14580	18.623	18.32	0.0364	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			872.87680	780.242	17.35	0.6932	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			201.37680	242.142	17.35	0.3068	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			697.98720	618.431	17.78	0.6013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			306.48720	360.331	17.78	0.3987	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,467.71000	2,591.081	22.91	0.9263	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			59.21000	49.181	22.91	0.0737	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,038.54380	1,138.906	20.06	0.7283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			250.04380	217.006	20.06	0.2717	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,477.19680	2,600.642	22.92	0.9269	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			58.69680	48.742	22.92	0.0731	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,799.91520	1,671.120	17.15	0.9369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			28.41520	33.020	17.15	0.0631	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,389.53680	1,499.044	20.91	0.8049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			171.03680	147.144	20.91	0.1951	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			2,869.80700	2,995.379	23.54	0.9482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			41.30700	33.479	23.54	0.0518	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			564.78520	496.963	18.16	0.5196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			423.28520	488.863	18.16	0.4804	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,197.96700	1,302.944	20.46	0.7668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			209.46700	181.044	20.46	0.2332	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,019.04360	2,138.098	22.12	0.8905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			90.54360	76.198	22.12	0.1095	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			439.18660	385.259	18.75	0.4306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			587.68660	667.159	18.75	0.5694	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,597.03820	1,709.940	21.35	0.8389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			138.53820	118.040	21.35	0.1611	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,780.74840	1,652.100	17.09	0.9351	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			29.24840	34.000	17.09	0.0649	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			658.52360	582.276	17.89	0.5782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			337.02360	394.176	17.89	0.4218	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,483.83310	1,595.238	21.13	0.8210	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			155.33310	133.338	21.13	0.1790	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,590.52810	1,464.448	16.56	0.9134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			39.02810	46.348	16.56	0.0866	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			550.22780	483.933	18.21	0.5100	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			438.72780	505.833	18.21	0.4900	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,373.86190	1,256.186	16.73	0.8682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			62.36190	78.086	16.73	0.1318	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,470.56120	1,350.069	16.66	0.8904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			49.06120	61.969	16.66	0.1096	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			579.64150	510.432	18.12	0.5292	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			408.14150	472.332	18.12	0.4708	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			1,092.62200	985.847	16.97	0.7843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			121.12200	147.747	16.97	0.2157	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			435.39610	381.862	18.77	0.4277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			593.89610	673.762	18.77	0.5723	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,321.99820	1,430.018	20.76	0.7923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			183.49820	158.118	20.76	0.2077	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			470.60520	413.459	18.59	0.4542	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			539.10520	615.359	18.59	0.5458	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			431.63550	378.494	18.79	0.4248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			600.13550	680.394	18.79	0.5752	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,818.89500	1,935.348	21.76	0.8687	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			110.39500	93.448	21.76	0.1313	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,410.89470	2,533.813	22.81	0.9226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			62.39470	51.913	22.81	0.0774	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,486.68740	2,610.206	22.94	0.9275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			58.18740	48.306	22.94	0.0725	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			1,108.33690	1,000.833	16.96	0.7899	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	13.68	Put			116.83690	142.733	16.96	0.2101	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			846.22900	755.429	17.41	0.6803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			214.72900	257.329	17.41	0.3197	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,351.55170	3,480.796	23.77	0.9688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			23.05170	18.896	23.77	0.0312	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			1,023.31750	919.939	17.04	0.7587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			141.81750	171.838	17.04	0.2413	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			337.81460	294.859	19.37	0.3493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			786.31460	876.759	19.37	0.6507	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			317.57900	276.924	19.52	0.3320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			836.07900	928.824	19.52	0.6680	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,610.49320	2,734.907	23.15	0.9349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			51.99320	43.007	23.15	0.0651	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,354.26500	2,476.708	22.71	0.9187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			65.76500	54.808	22.71	0.0813	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			334.84970	292.229	19.39	0.3468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			793.34970	884.129	19.39	0.6532	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,742.14410	3,873.737	23.96	0.9795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			13.64410	11.837	23.96	0.0205	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,000.68200	2,119.519	22.09	0.8887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			92.18200	77.619	22.09	0.1113	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			362.45220	316.743	19.21	0.3698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			730.95220	818.643	19.21	0.6302	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,363.69030	2,486.214	22.73	0.9193	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			65.19030	54.314	22.73	0.0807	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,213.12370	1,101.144	16.87	0.8240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			91.62370	113.044	16.87	0.1760	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,656.78390	1,529.211	16.70	0.9223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			35.28390	41.111	16.70	0.0777	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			1,077.02130	970.982	16.99	0.7788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			125.52130	152.882	16.99	0.2212	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,069.83650	1,171.177	20.14	0.7364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			241.33650	209.277	20.14	0.2636	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,562.24960	1,437.747	16.59	0.9084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			40.74960	49.647	16.59	0.0916	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,677.45860	2,802.317	23.27	0.9385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			48.95860	40.417	23.27	0.0615	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,172.29100	1,061.979	16.90	0.8112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			100.79100	123.879	16.90	0.1888	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			508.34400	447.442	18.40	0.4817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			486.84400	559.342	18.40	0.5183	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,747.19560	1,862.585	21.63	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			118.69560	100.685	21.63	0.1402	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,399.98780	1,281.510	16.71	0.8745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			58.48780	73.410	16.71	0.1255	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,085.59790	1,187.417	20.18	0.7404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			237.09790	205.517	20.18	0.2596	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,254.59070	1,141.013	16.83	0.8363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			83.09070	102.913	16.83	0.1637	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			697.20510	783.111	19.10	0.6170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			378.70510	331.211	19.10	0.3830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			745.17370	661.839	17.66	0.6278	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			273.67370	323.739	17.66	0.3722	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			343.81990	300.186	19.33	0.3543	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			772.31990	862.086	19.33	0.6457	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			605.08140	533.541	18.04	0.5455	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			383.58140	445.441	18.04	0.4545	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			443.00720	388.684	18.73	0.4335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			581.50720	660.584	18.73	0.5665	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,338.79670	1,447.197	20.80	0.7955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			180.29670	155.297	20.80	0.2045	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,339.32870	1,222.766	16.76	0.8595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			67.82870	84.666	16.76	0.1405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			620.75420	547.806	17.99	0.5553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			369.25420	429.706	17.99	0.4447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,466.57140	1,577.644	21.09	0.8181	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			158.07140	135.744	21.09	0.1819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			857.76950	951.470	19.58	0.6752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			309.26950	269.570	19.58	0.3248	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			978.43480	878.322	17.12	0.7405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			156.93480	190.222	17.12	0.2595	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			703.90060	790.168	19.13	0.6196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			375.40060	328.268	19.13	0.3804	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			992.19800	1,091.044	19.94	0.7157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			263.69800	229.144	19.94	0.2843	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			575.35790	654.037	18.71	0.5636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			446.85790	392.137	18.71	0.4364	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,896.08870	1,766.620	17.45	0.9451	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			24.58870	28.520	17.45	0.0549	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,156.14220	1,046.515	16.92	0.8060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			104.64220	128.415	16.92	0.1940	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			388.42710	450.752	18.06	0.4578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			599.92710	528.852	18.06	0.5422	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			220.88490	191.148	20.34	0.2442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,149.38490	1,253.048	20.34	0.7558	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			47.71760	39.358	23.32	0.0600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,706.21760	2,831.258	23.32	0.9400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,980.84510	5,114.204	24.19	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.34510	2.304	24.19	0.0046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			293.91960	346.347	17.73	0.3887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			715.41960	634.447	17.73	0.6113	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,640.87170	1,754.540	21.43	0.8453	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			132.37170	112.640	21.43	0.1547	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			879.67140	974.309	19.64	0.6822	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			301.17140	262.409	19.64	0.3178	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			1,000.74220	898.881	17.07	0.7497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			149.24220	180.781	17.07	0.2503	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			283.07300	246.383	19.79	0.3018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			931.57300	1,028.283	19.79	0.6982	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			280.57620	244.160	19.81	0.2996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			939.07620	1,036.060	19.81	0.7004	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			285.59160	248.627	19.77	0.3041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			924.09160	1,020.526	19.77	0.6959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,877.21690	2,744.602	20.46	0.9870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			5.71690	6.502	20.46	0.0130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,619.87450	2,487.674	19.67	0.9810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			8.37450	9.574	19.67	0.0190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,174.95520	3,042.056	21.23	0.9920	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			3.45520	3.956	21.23	0.0080	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,341.86890	4,208.502	23.76	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.36890	0.402	23.76	0.0009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			839.65470	749.313	17.43	0.6770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			218.15470	261.213	17.43	0.3230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			398.21790	461.477	18.09	0.4643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			589.71790	519.577	18.09	0.5357	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,934.70570	1,804.995	17.57	0.9481	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			23.20570	26.895	17.57	0.0519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			75.16740	93.461	16.80	0.1518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,296.66740	1,181.561	16.80	0.8482	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			989.52750	892.206	17.22	0.7258	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			181.82750	218.206	17.22	0.2742	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			12.84820	14.660	18.96	0.0272	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,490.54820	2,358.660	18.96	0.9728	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			906.26520	815.350	17.40	0.6895	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			218.56520	261.350	17.40	0.3105	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			616.29840	546.913	18.16	0.5344	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			428.59840	492.913	18.16	0.4656	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			788.71060	706.710	17.74	0.6274	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			297.41060	349.110	17.74	0.3726	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,319.38790	1,424.962	20.69	0.7688	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			220.68790	192.562	20.69	0.2312	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			523.66490	596.532	18.50	0.5148	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			544.96490	484.132	18.50	0.4852	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			759.38290	679.515	17.82	0.6120	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			318.08290	371.915	17.82	0.3880	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,033.91100	1,131.563	19.99	0.7030	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			295.21100	259.163	19.99	0.2970	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			42.81380	48.401	16.90	0.0833	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	29/03/2019	Foreign Exchange Option	13.00	Call			1,734.11380	1,606.001	16.90	0.9167	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			48.51220	54.645	16.69	0.0914	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,697.21220	1,569.345	16.69	0.9086	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			164.98270	196.202	17.10	0.2451	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			1,109.28270	1,006.302	17.10	0.7549	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			375.86240	434.166	17.97	0.4168	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			730.16240	654.266	17.97	0.5832	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			799.92660	884.284	19.13	0.5838	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			503.12660	452.884	19.13	0.4162	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			873.55490	792.909	17.72	0.6171	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			372.95490	427.009	17.72	0.3829	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,210.45580	1,309.655	20.13	0.6932	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			351.05580	315.555	20.13	0.3068	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			902.16750	819.465	17.64	0.6305	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			351.56750	403.565	17.64	0.3695	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,487.78950	1,593.715	20.76	0.7485	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			278.38950	249.615	20.76	0.2515	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			679.03590	756.695	18.73	0.5341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			589.63590	532.595	18.73	0.4659	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			57.87580	66.204	16.84	0.0950	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,888.47580	1,762.105	16.84	0.9050	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,815.58290	1,690.080	16.74	0.8952	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			64.98290	74.179	16.74	0.1048	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			134.30180	157.351	16.76	0.1915	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,394.90180	1,283.251	16.76	0.8085	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			1,005.31750	922.213	17.63	0.6343	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			397.21750	449.613	17.63	0.3657	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,665.54400	1,771.955	20.89	0.7386	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			323.64400	294.555	20.89	0.2614	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			977.12260	895.931	17.71	0.6223	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			419.02260	473.331	17.71	0.3777	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,378.78430	1,479.520	20.28	0.6883	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			396.88430	362.119	20.28	0.3117	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			103.74860	116.354	16.46	0.1390	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,771.84860	1,648.954	16.46	0.8610	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,893.24310	1,768.933	16.53	0.8812	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			85.14310	96.333	16.53	0.1188	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			828.44560	909.760	18.96	0.5490	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			626.54560	572.360	18.96	0.4510	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			20.97840	24.755	16.72	0.0370	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,694.67840	2,562.855	16.72	0.9630	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			547.16300	611.335	18.10	0.4375	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			852.66300	781.235	18.10	0.5625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,582.05000	2,452.414	16.48	0.9519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			27.95000	34.214	16.48	0.0481	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			597.96200	664.441	18.23	0.4494	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	14.58	Call			852.06200	782.641	18.23	0.5506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,147.81560	2,022.113	16.48	0.9078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			492.67630	551.457	17.89	0.4026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			497.44950	556.596	17.91	0.4048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			962.03170	884.539	17.88	0.5997	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			487.93170	546.339	17.88	0.4003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			1,049.51480	966.068	17.62	0.6362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			415.41480	467.868	17.62	0.3638	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			956.77630	879.657	17.89	0.5974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			411.68090	377.439	20.38	0.3104	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,625.76600	1,730.840	20.72	0.7168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			369.86600	339.039	20.72	0.2832	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,175.40150	1,268.858	19.72	0.6293	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			509.50150	467.058	19.72	0.3707	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			951.54950	874.796	17.91	0.5952	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			362.01680	408.892	17.41	0.3340	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,277.39010	1,374.248	19.96	0.6521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			471.49010	432.448	19.96	0.3479	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			819.49960	752.593	18.35	0.5353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			635.39960	704.393	18.35	0.4647	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,467.58090	1,569.239	20.38	0.6896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			563.36320	516.391	19.43	0.4019	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,170.43060	1,077.149	17.29	0.6821	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			336.33060	378.949	17.29	0.3179	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			828.68740	761.064	18.32	0.5397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			624.58740	692.864	18.32	0.4603	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,126.11680	1,037.092	17.41	0.6660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			138.40200	127.155	23.42	0.1186	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			903.03870	986.149	19.07	0.5571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			637.13870	584.349	19.07	0.4429	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			516.77370	577.402	17.97	0.4138	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			930.87370	855.602	17.97	0.5862	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,049.26320	1,138.191	19.43	0.5981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			388.06410	355.744	20.57	0.2952	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,927.81030	1,804.614	16.48	0.8757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			93.71030	106.414	16.48	0.1243	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,249.12560	1,150.222	17.14	0.7091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			295.02560	332.022	17.14	0.2909	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,264.30200	3,388.955	23.42	0.8814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			476.67100	437.217	19.93	0.3511	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			329.20640	370.628	17.26	0.3133	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,183.30640	1,088.829	17.26	0.6867	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,490.98690	1,593.177	20.43	0.6938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			405.08690	371.377	20.43	0.3062	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,553.96410	1,657.544	20.57	0.7048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			278.82720	313.964	17.09	0.2799	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,211.40290	1,306.163	19.81	0.6376	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			495.50290	454.363	19.81	0.3624	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,725.71220	1,605.182	16.49	0.8389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			131.61220	146.982	16.49	0.1611	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,262.57100	1,359.017	19.93	0.6489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			745.09810	684.096	18.62	0.4991	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,945.07580	1,821.668	16.48	0.8785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			90.97580	103.468	16.48	0.1215	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			113.04200	127.157	16.48	0.1435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,817.14200	1,695.357	16.48	0.8565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,282.92720	1,182.164	17.09	0.7201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			63.71560	73.913	16.48	0.0922	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,398.09820	1,498.094	20.23	0.6765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			432.19820	396.294	20.23	0.3235	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			4,148.81880	4,012.979	19.69	0.9929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			4.71880	4.779	19.69	0.0071	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			730.99810	805.896	18.62	0.5009	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,585.10760	2,701.719	22.15	0.8300	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			210.30760	190.919	22.15	0.1700	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			680.98900	752.187	18.44	0.4769	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			806.18900	741.387	18.44	0.5231	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			1,092.79610	1,009.007	17.61	0.6381	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			432.79610	485.207	17.61	0.3619	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,820.08340	1,925.258	20.94	0.7331	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			360.08340	329.058	20.94	0.2669	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			963.96260	1,048.016	19.14	0.5609	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,961.89590	1,839.222	16.41	0.8714	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			653.96260	601.816	19.14	0.4391	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			1,064.86670	982.903	17.69	0.6271	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			454.86670	509.103	17.69	0.3729	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,531.90800	1,633.488	20.41	0.6870	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			431.90800	397.288	20.41	0.3130	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			101.89590	115.422	16.41	0.1286	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			135.22480	151.357	16.45	0.1584	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,810.92480	1,690.657	16.45	0.8416	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,611.72610	1,498.223	16.68	0.7947	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			192.22610	215.223	16.68	0.2053	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,920.50470	2,027.296	21.08	0.7425	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			350.00470	320.296	21.08	0.2575	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,189.33030	1,105.366	17.54	0.6433	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			466.53030	519.866	17.54	0.3567	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,980.08550	2,086.366	21.03	0.7255	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			402.88550	371.866	21.03	0.2745	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,107.46300	1,194.046	19.31	0.5692	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			2,040.88890	1,918.371	16.15	0.8644	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			690.26300	639.546	19.31	0.4308	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,161.71940	1,079.427	17.62	0.6332	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			488.91940	543.927	17.62	0.3668	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,691.99970	1,794.332	20.53	0.6835	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			474.79970	439.832	20.53	0.3165	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			118.08890	132.871	16.15	0.1356	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,850.54910	1,733.537	16.44	0.8257	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			165.84910	186.137	16.44	0.1743	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,863.95450	1,967.958	20.76	0.6988	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			461.45450	427.858	20.76	0.3012	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			611.01900	674.224	17.96	0.4092	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			1,078.51900	1,004.124	17.96	0.5908	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,274.60320	1,190.007	17.50	0.6480	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			494.80320	548.207	17.50	0.3520	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,152.35810	2,258.990	21.13	0.7241	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			432.15810	400.790	21.13	0.2759	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,252.93610	1,342.066	19.48	0.5793	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			712.73610	663.866	19.48	0.4207	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,245.81310	1,164.142	17.58	0.6385	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			516.01310	572.342	17.58	0.3615	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,855.05850	1,958.504	20.67	0.6842	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			504.85850	470.303	20.67	0.3158	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			126.80210	146.992	15.95	0.1402	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			2,106.60210	1,988.792	15.95	0.8598	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			193.74640	221.167	16.43	0.1878	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,889.24640	1,778.567	16.43	0.8122	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			730.40760	799.423	18.22	0.4377	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			1,049.70760	980.523	18.22	0.5623	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,209.16500	4,336.308	24.62	0.8652	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			200.36500	189.308	24.62	0.1348	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,510.89210	1,606.324	19.90	0.6180	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			652.99210	609.924	19.90	0.3820	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,595.83890	2,707.654	21.66	0.7611	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			377.93890	351.254	21.66	0.2389	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,272.07890	4,133.606	17.65	0.9876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.97890	10.006	17.65	0.0124	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,566.97670	2,439.681	14.89	0.9252	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			54.87670	66.081	14.89	0.0748	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			1,059.96350	991.733	18.27	0.5574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			767.86350	838.133	18.27	0.4426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,283.92980	1,372.890	19.44	0.5744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			746.02980	696.490	19.44	0.4256	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,459.47150	1,364.699	17.18	0.6927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			417.37150	461.099	17.18	0.3073	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,206.99410	3,327.510	22.58	0.8109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			289.09410	271.110	22.58	0.1891	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,314.87550	1,230.612	17.48	0.6488	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	14.21	Put			512.77550	567.012	17.48	0.3512	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,135.75010	3,254.008	22.43	0.8064	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			297.85010	277.608	22.43	0.1936	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,249.23340	1,169.697	17.67	0.6269	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			567.13340	626.097	17.67	0.3731	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,704.70840	3,829.553	23.56	0.8377	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			246.80840	233.153	23.56	0.1623	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			742.89200	693.561	19.46	0.4242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,290.79200	1,379.960	19.46	0.5758	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,385.72300	1,294.815	17.30	0.6709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			463.62300	511.215	17.30	0.3291	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			801.55510	748.443	19.21	0.4505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,169.45510	1,254.843	19.21	0.5495	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,950.33890	3,065.877	22.15	0.7925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			322.43890	299.477	22.15	0.2075	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,497.43350	1,400.756	17.12	0.7034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			395.33350	437.156	17.12	0.2966	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,507.99150	4,635.071	25.07	0.8697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			200.09150	188.671	25.07	0.1303	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,854.48160	3,980.027	23.85	0.8445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			236.58160	223.627	23.85	0.1555	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,953.75430	1,843.313	16.35	0.8169	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			191.65430	219.713	16.35	0.1831	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,355.85220	1,267.545	17.37	0.6617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			483.75220	533.945	17.37	0.3383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,892.03920	4,017.753	23.93	0.8462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			234.13920	221.353	23.93	0.1538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,803.55780	1,694.973	16.66	0.7817	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			251.45780	281.373	16.66	0.2183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,817.43020	1,709.017	16.64	0.7851	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			245.33020	275.417	16.64	0.2149	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,537.16100	3,661.147	23.23	0.8294	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			259.26100	244.747	23.23	0.1706	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,810.48250	1,701.987	16.65	0.7834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			248.38250	278.387	16.65	0.2166	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,313.24910	2,420.607	21.19	0.7219	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			461.94910	430.507	21.19	0.2781	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,359.78060	1,273.557	17.45	0.6528	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			521.08060	573.657	17.45	0.3472	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			135.16220	160.748	15.78	0.1440	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,173.86220	2,060.648	15.78	0.8560	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,331.08890	1,247.714	17.52	0.6439	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			542.38890	597.814	17.52	0.3561	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,382.99810	1,473.937	19.59	0.5849	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			741.69810	693.837	19.59	0.4151	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			538.08270	502.409	20.72	0.3171	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		1,999.38270	2,102.509	20.72	0.6829	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		220.28550	253.736	16.48	0.1983	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,932.88550	1,827.336	16.48	0.8017	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,417.05150	1,332.135	17.51	0.6492	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		567.75150	622.135	17.51	0.3508	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,533.52110	1,626.724	19.77	0.5929	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		762.82110	716.724	19.77	0.4071	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,481.19340	2,589.314	21.30	0.7203	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		490.49340	459.314	21.30	0.2797	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		255.69130	291.066	16.55	0.2101	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,964.99130	1,861.066	16.55	0.7899	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,165.34670	2,269.093	20.85	0.6843	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		564.64670	529.093	20.85	0.3157	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		1,445.65210	1,357.983	17.44	0.6576	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		546.35210	597.983	17.44	0.3424	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		2,250.35840	2,133.287	15.64	0.8533	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		151.05840	173.287	15.64	0.1467	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,523.74400	1,435.723	17.44	0.6619	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		567.64400	619.423	17.44	0.3381	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,622.45300	2,731.244	21.38	0.7178	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		518.55300	487.544	21.38	0.2822	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,660.93990	1,755.258	19.89	0.5975	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		2,317.92540	2,205.141	15.67	0.8494	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		787.03990	741.558	19.89	0.4025	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,495.21200	1,408.576	17.49	0.6540	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		589.11200	642.276	17.49	0.3460	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,304.97930	2,409.528	20.93	0.6841	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		591.07930	555.828	20.93	0.3159	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		161.82540	188.841	15.67	0.1506	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		287.70150	327.183	16.61	0.2191	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		2,009.60150	1,909.283	16.61	0.7809	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		891.47210	963.465	18.33	0.4369	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		1,217.27210	1,149.465	18.33	0.5631	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,324.63320	3,186.849	14.10	0.9619	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		31.23320	33.349	14.10	0.0381	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,894.18710	1,794.251	16.90	0.7472	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		370.78710	410.751	16.90	0.2528	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		1,636.64480	1,545.350	17.31	0.6842	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,510.05540	1,599.704	19.56	0.5650	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,516.99700	1,606.840	19.58	0.5662	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		886.53190	836.079	19.55	0.4362	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,503.13190	1,592.580	19.55	0.5638	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		2,721.58680	2,831.045	21.46	0.7197	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		524.98680	494.545	21.46	0.2803	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		883.45540	833.204	19.56	0.4350	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		523.24480	571.850	17.31	0.3158	0.00	0	1,351

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,290.53480	2,394.236	20.85	0.6748	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			623.93480	587.737	20.85	0.3252	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,081.81430	5,199.910	24.64	0.8553	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			265.21430	243.410	24.64	0.1447	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			880.39700	830.340	19.58	0.4338	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,607.43190	1,519.664	17.44	0.6666	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			588.73190	641.164	17.44	0.3334	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,770.79590	2,879.647	21.45	0.7150	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			549.49590	518.147	21.45	0.2850	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,802.67060	1,897.746	20.01	0.6024	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			811.37060	766.246	20.01	0.3976	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,578.99130	1,492.646	17.49	0.6590	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			610.29130	664.146	17.49	0.3410	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,451.64140	2,556.709	21.01	0.6833	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			620.34140	585.209	21.01	0.3167	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			174.48150	203.607	15.66	0.1534	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,393.18150	2,282.107	15.66	0.8466	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			320.83830	359.806	16.62	0.2265	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			2,053.73830	1,952.206	16.62	0.7735	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			355.33560	392.765	16.69	0.2331	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			2,099.13560	1,996.365	16.69	0.7669	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			389.41730	426.189	16.75	0.2388	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,148.41730	2,045.289	16.75	0.7612	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,010.69830	3,114.706	21.65	0.6967	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			659.19830	623.406	21.65	0.3033	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,191.54410	1,128.300	19.27	0.4972	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,423.04410	1,499.600	19.27	0.5028	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,184.47100	1,121.576	19.30	0.4949	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,435.97100	1,512.876	19.30	0.5051	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,526.60670	3,390.645	14.75	0.9448	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			58.10670	61.945	14.75	0.0552	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,927.22480	1,830.883	17.29	0.7041	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			558.72480	602.183	17.29	0.2959	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,188.00160	1,124.932	19.29	0.4961	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,429.50160	1,506.232	19.29	0.5039	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			423.24660	460.330	16.83	0.2441	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,197.44660	2,094.930	16.83	0.7559	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,235.90480	2,133.451	16.89	0.7510	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			454.90480	491.751	16.89	0.2490	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			489.70440	525.673	16.95	0.2529	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,292.20440	2,189.273	16.95	0.7471	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,579.27520	1,504.585	18.75	0.5729	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,195.77520	1,259.884	18.75	0.4271	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,587.40420	1,512.393	18.72	0.5752	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,183.90420	1,247.693	18.72	0.4248	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,583.32960	1,508.486	18.74	0.5741	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	12/06/2020	Foreign Exchange Option	15.17	Put			1,189.82960	1,253.786	18.74	0.4259	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,327.67210	1,391.094	18.95	0.4363	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,617.87210	1,542.994	18.95	0.5637	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,738.43780	1,659.957	18.89	0.5763	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,337.23780	1,396.657	18.89	0.4237	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,746.42930	1,667.635	18.86	0.5783	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,325.22930	1,384.335	18.86	0.4217	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,742.42770	1,663.790	18.87	0.5773	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,331.22770	1,390.490	18.87	0.4227	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>5,287,021</b>
<b>Total \$ / R</b>												<b>188,943,395.90</b>	<b>12,999</b>	<b>6,026,242</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.53810		14.67150			0.0000	0.00	0	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.69820		14.83410			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.87360		15.01210			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			15.04350		15.18340			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.23870		15.37850			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>434</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			84,622.90190	75,542.918	17.41	0.6803	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			21,472.90190	25,732.918	17.41	0.3197	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			85,948.31850	76,776.494	17.38	0.6867	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			20,798.31850	24,966.494	17.38	0.3133	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			85,284.00870	76,157.813	17.40	0.6835	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			21,134.00870	25,347.813	17.40	0.3165	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			95,677.63210	87,965.703	17.89	0.5974	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			49,267.63210	55,145.703	17.89	0.4026	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			95,154.95300	87,479.569	17.91	0.5952	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			49,744.95300	55,659.569	17.91	0.4048	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			96,203.16940	88,453.901	17.88	0.5997	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			48,793.16940	54,633.901	17.88	0.4003	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			106,893.72390	100,014.945	18.24	0.5609	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			75,683.72390	82,654.945	18.24	0.4391	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			106,443.83160	99,592.929	18.26	0.5592	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			76,233.83160	83,232.929	18.26	0.4408	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			107,345.53150	100,438.321	18.22	0.5626	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			75,135.53150	82,078.321	18.22	0.4374	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			166,667.61790	157,405.741	17.26	0.6919	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			50,327.61790	55,055.741	17.26	0.3081	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			166,063.29710	156,828.282	17.27	0.6904	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			50,723.29710	55,478.282	17.27	0.3096	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			167,273.73550	157,985.534	17.25	0.6935	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			49,933.73550	54,635.535	17.25	0.3065	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			156,759.17390	148,908.873	18.09	0.6129	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			86,909.17390	93,038.873	18.09	0.3871	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	16/03/2020	Foreign Exchange Option		14.69	Call			156,291.88940	148,461.688	18.11	0.6116	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.69	Put			87,441.88940	93,591.688	18.11	0.3884	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Call			157,228.01760	149,356.943	18.08	0.6143	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option		14.67	Put			86,378.01760	92,486.943	18.08	0.3857	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>434</b>
£ / R	On 21/01/2019	Foreign Exchange Future				18.33410		18.44820			0.0000	0.00	0	4,112
£ / R	On 31/01/2019	Foreign Exchange Future				18.36550		18.48150			0.0000	0.00	0	27
£ / R	On 28/02/2019	Foreign Exchange Future				18.45380		18.57040			0.0000	0.00	0	47
£ / R	On 18/03/2019	Foreign Exchange Future				18.51070		18.62740			0.0000	92,553.50	5	397,720
£ / R	On 29/03/2019	Foreign Exchange Future				18.54570		18.66230			0.0000	0.00	0	80
£ / R	On 14/06/2019	Foreign Exchange Future				18.79230		18.91230			0.0000	0.00	0	5,764
£ / R	On 16/09/2019	Foreign Exchange Future				19.09670		19.22190			0.0000	0.00	0	16,150
£ / R	On 13/12/2019	Foreign Exchange Future				19.39040		19.51680			0.0000	0.00	0	247
£ / R	On 16/03/2020	Foreign Exchange Future				19.71800		19.84240			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>92,553.50</b>	<b>5</b>	<b>424,147</b>
£ / R	On 21/01/2019	Foreign Exchange Option		18.09	Put			165.52450	200.378	16.49	0.3676	0.00	0	0
£ / R	On 21/01/2019	Foreign Exchange Option		18.09	Call			523.72450	444.478	16.49	0.6324	0.00	0	0
£ / R	On 31/01/2019	Foreign Exchange Option		18.79	Put			575.74490	649.834	17.80	0.6531	0.00	0	0
£ / R	On 31/01/2019	Foreign Exchange Option		18.79	Call			267.24490	225.334	17.80	0.3469	0.00	0	0
£ / R	On 28/02/2019	Foreign Exchange Option		17.67	Put			186.69170	211.089	17.18	0.2584	0.00	0	0
£ / R	On 28/02/2019	Foreign Exchange Option		17.67	Call			1,087.09170	994.889	17.18	0.7416	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Call			961.58850	879.947	17.30	0.6502	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.00	Put			334.18850	369.247	17.30	0.3498	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Put			2,866.19890	2,970.784	19.52	0.9409	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		21.44	Call			53.59890	41.484	19.52	0.0591	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Put			1,573.92550	1,666.205	18.81	0.7980	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.00	Call			201.32550	176.905	18.81	0.2020	0.00	0	500
£ / R	On 18/03/2019	Foreign Exchange Option		19.00	Put			829.55810	899.154	17.83	0.6068	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.00	Call			456.95810	409.854	17.83	0.3932	0.00	0	2,500
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Call			392.96720	350.919	18.00	0.3499	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		19.19	Put			955.56720	1,030.219	18.00	0.6501	0.00	0	1,000
£ / R	On 18/03/2019	Foreign Exchange Option		20.18	Put			1,725.60630	1,820.691	19.00	0.8228	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		20.18	Call			173.00630	151.391	19.00	0.1772	0.00	0	1,500
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			779.71240	707.259	17.34	0.5720	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			452.31240	496.558	17.34	0.4280	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			774.05380	701.916	17.34	0.5694	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			456.65380	501.216	17.34	0.4306	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			785.39400	712.628	17.34	0.5747	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			447.99400	491.928	17.34	0.4253	0.00	0	0
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Put			395.10900	433.316	17.42	0.3709	0.00	0	0
£ / R	On 29/03/2019	Foreign Exchange Option		18.09	Call			967.40900	889.016	17.42	0.6291	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call			1,032.74100	964.537	17.41	0.5527	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	18.63	Put			750.44100	802.237	17.41	0.4473	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,027.58950	959.665	17.41	0.5509	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			755.28950	807.365	17.41	0.4491	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,037.91090	969.422	17.40	0.5545	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			745.61090	797.122	17.40	0.4455	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,333.12670	1,260.740	17.45	0.5685	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			931.22670	984.040	17.45	0.4315	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,328.07510	1,255.916	17.45	0.5671	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			936.17510	989.216	17.45	0.4329	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,338.19290	1,265.586	17.44	0.5700	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			926.29290	978.886	17.44	0.4300	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,168.37390	1,111.136	18.00	0.4685	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,621.57390	1,690.736	18.00	0.5315	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,175.86570	1,118.335	17.98	0.4707	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,609.06570	1,677.935	17.98	0.5293	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,172.11050	1,114.726	17.99	0.4696	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,615.31050	1,684.326	17.99	0.5304	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,423.35750	1,357.692	18.57	0.4842	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,880.95750	1,939.692	18.57	0.5158	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,419.59270	1,354.061	18.58	0.4833	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,887.19270	1,946.061	18.58	0.5167	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,427.12290	1,361.324	18.57	0.4851	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,874.72290	1,933.324	18.57	0.5149	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>92,553.50</b>	<b>5</b>	<b>430,647</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13257		0.13335			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13501		0.13582			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13771		0.13851			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14033		0.14118			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14334		0.14418			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,479.05660	1,409.512	24.45	0.8231	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			144.15660	152.912	24.45	0.1769	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			777.85420	726.013	24.03	0.5910	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			442.95420	469.413	24.03	0.4090	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,366.00020	2,288.993	24.86	0.9517	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			31.10020	32.393	24.86	0.0483	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,033.82000	982.172	19.63	0.6370	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			452.22000	481.172	19.63	0.3630	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			601.93760	565.597	21.25	0.4287	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,020.33760	1,064.597	21.25	0.5713	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,696.73860	1,628.580	17.50	0.8536	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			115.13860	127.580	17.50	0.1464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,115.21810	1,144.054	21.88	0.4986	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,138.58280	2,061.753	21.12	0.8047	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			287.18280	291.253	21.12	0.1953	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,470.90860	1,404.552	21.50	0.6581	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			619.50860	634.052	21.50	0.3419	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			966.61810	914.554	21.88	0.5014	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,433.62460	2,353.925	20.42	0.8113	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			315.32460	320.525	20.42	0.1887	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,770.82680	1,701.932	21.06	0.6823	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			652.52680	668.532	21.06	0.3177	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,257.58150	1,202.705	21.70	0.5468	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,139.28150	1,169.305	21.70	0.4532	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,581.22320	1,517.311	21.61	0.5863	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,163.22320	1,183.611	21.61	0.4137	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,188.07120	1,135.743	22.44	0.4762	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,770.07120	1,802.043	22.44	0.5238	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,099.06490	2,024.525	20.78	0.7057	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			681.06490	690.825	20.78	0.2943	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	03/01/2019	Foreign Exchange Future			16.50400		16.61290			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.56300		16.67170			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.69420		16.80480			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.75750		16.86770			0.0000	28,906,687.50	1,725	123,587
€ / R	On	29/03/2019	Foreign Exchange Future			16.74740		16.85670			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			17.07050		17.18480			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.29250		17.41110			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.41350		17.53340			0.0000	0.00	0	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.74500		17.86910			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			18.06550		18.18460			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>28,906,687.50</b>	<b>1,725</b>	<b>163,485</b>
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			5.52950	6.743	18.40	0.0422	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			768.42950	660.743	18.40	0.9578	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			115.76440	148.426	15.41	0.3355	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			487.46440	411.427	15.41	0.6645	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			86.71220	105.298	15.48	0.1776	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			1,121.51220	1,029.498	15.48	0.8224	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,826.76960	2,931.598	20.95	0.9423	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			44.46960	39.098	20.95	0.0577	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			167.79830	196.296	15.81	0.2540	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			1,035.49830	953.796	15.81	0.7460	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,351.89870	1,258.371	15.53	0.8463	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			84.19870	100.871	15.53	0.1537	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	16.14	Call			936.45360	859.992	15.98	0.7052	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			208.75360	242.492	15.98	0.2948	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			929.65990	853.534	15.99	0.7022	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			211.95990	246.034	15.99	0.2978	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			943.27650	866.483	15.97	0.7081	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			205.57650	238.983	15.97	0.2919	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			358.12020	323.372	17.72	0.3582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			820.42020	895.872	17.72	0.6418	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			308.51030	348.947	16.27	0.3599	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			845.21030	776.347	16.27	0.6401	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			619.21150	672.989	16.86	0.4342	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			939.13910	878.861	16.87	0.5637	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			624.33910	678.361	16.87	0.4363	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			934.29330	874.254	16.88	0.5617	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			629.49330	683.754	16.88	0.4383	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			944.01150	883.489	16.86	0.5658	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			321.30610	351.370	15.88	0.2528	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,702.40610	1,613.870	15.88	0.7472	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,615.50940	2,711.267	20.18	0.7641	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			376.60940	353.767	20.18	0.2359	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,560.16350	1,476.139	16.02	0.7117	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			389.06350	423.639	16.02	0.2883	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,125.57400	1,062.077	16.88	0.5754	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			724.47400	779.577	16.88	0.4246	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,743.89900	1,826.404	18.69	0.6320	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			677.29900	639.904	18.69	0.3680	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			929.65850	878.456	17.70	0.4745	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,176.25850	1,244.956	17.70	0.5255	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			926.02830	875.009	17.71	0.4731	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,182.62830	1,251.509	17.71	0.5269	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			933.30350	881.924	17.69	0.4759	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,169.90350	1,238.424	17.69	0.5241	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			2,123.00420	2,029.139	15.79	0.7538	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			403.90420	434.139	15.79	0.2462	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,276.45510	3,375.538	20.44	0.7422	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,301.69020	1,368.865	17.66	0.4997	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			4,195.02640	4,072.693	16.35	0.9537	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			55.92640	57.693	16.35	0.0463	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			525.55510	500.538	20.44	0.2578	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,157.03980	1,100.283	17.67	0.4991	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,307.93980	1,375.283	17.67	0.5009	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,153.30230	1,096.706	17.68	0.4978	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,314.20230	1,381.706	17.68	0.5022	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,160.79020	1,103.865	17.66	0.5003	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,590.07240	1,655.764	18.00	0.5049	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,311.85100	1,258.161	17.98	0.4972	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	18.45	Put			1,577.25100	1,642.661	17.98	0.5028	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,308.26030	1,254.703	17.99	0.4962	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,583.66030	1,649.203	17.99	0.5038	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,304.67240	1,251.264	18.00	0.4951	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>198,700</b>
<b>Total € / R</b>												<b>28,906,687.50</b>	<b>1,725</b>	<b>362,185</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.26420		10.33040			0.0000	318,190.20	31	5,944
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.39060		10.45900			0.0000	0.00	0	15,743
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.52910		10.59900			0.0000	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.66270		10.73310			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.81660		10.88690			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>318,190.20</b>	<b>31</b>	<b>22,087</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			281.05890	320.800	14.33	0.5361	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			257.24240	231.137	14.35	0.4583	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			286.84240	326.937	14.35	0.5417	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			253.08410	227.331	14.38	0.4528	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			292.68410	333.131	14.38	0.5472	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			261.45890	235.000	14.33	0.4639	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			762.31420	815.929	15.44	0.6885	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			218.92660	204.291	15.46	0.3087	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			769.92660	823.691	15.46	0.6913	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			216.56260	202.077	15.48	0.3059	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			777.56260	831.477	15.48	0.6941	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			221.31420	206.529	15.44	0.3115	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			609.58030	653.947	14.59	0.5483	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			445.94060	419.968	14.55	0.4575	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			596.94060	640.868	14.55	0.5425	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			442.24580	416.493	14.57	0.4546	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			603.24580	647.393	14.57	0.5454	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			438.58030	413.047	14.59	0.4517	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			695.99630	738.896	14.57	0.5331	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			525.44770	498.127	14.58	0.4645	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			702.34770	745.427	14.58	0.5355	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			532.77020	505.093	14.55	0.4694	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			689.67020	732.393	14.55	0.5306	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			760.61460	805.282	14.72	0.5573	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			493.71460	467.982	14.72	0.4427	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			529.09630	501.596	14.57	0.4669	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			642.93440	610.655	15.10	0.4799	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			816.03440	854.055	15.10	0.5201	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			639.25080	607.137	15.11	0.4778	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			822.35080	860.537	15.11	0.5222	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			646.64420	614.199	15.09	0.4820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			809.74420	847.599	15.09	0.5180	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>318,190.20</b>	<b>31</b>	<b>23,087</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.67870		10.77530			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.81450		10.91370			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.96240		11.06270			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.97840		11.07870			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.11880		11.22140			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>750</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			322.51670	274.833	15.00	0.4868	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			277.21670	326.133	15.00	0.5132	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			317.69640	270.769	15.02	0.4816	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			282.39640	332.069	15.02	0.5184	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			327.39310	278.951	14.97	0.4920	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			272.09310	320.251	14.97	0.5080	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			497.14350	446.296	15.02	0.5256	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			383.44350	431.796	15.02	0.4744	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			492.32890	442.029	15.03	0.5220	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			388.62890	437.529	15.03	0.4780	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			501.99270	450.737	15.00	0.5292	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			378.29270	426.237	15.00	0.4708	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			451.87750	414.520	15.91	0.4169	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			769.17750	832.120	15.91	0.5831	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			448.57620	411.463	15.93	0.4145	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			775.87620	839.063	15.93	0.5855	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			445.29890	408.430	15.95	0.4121	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			782.59890	846.030	15.95	0.5879	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			495.06660	458.950	16.03	0.4055	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			956.36660	1,020.550	16.03	0.5945	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			491.99480	456.075	16.05	0.4035	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			963.29480	1,027.675	16.05	0.5965	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			498.15830	461.839	16.02	0.4075	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			949.45830	1,013.439	16.02	0.5925	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			609.72000	567.543	16.40	0.4260	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,078.32000	1,138.743	16.40	0.5740	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			606.53580	564.557	16.41	0.4243	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,085.13580	1,145.757	16.41	0.5757	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			612.92160	570.551	16.39	0.4278	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,071.52160	1,131.751	16.39	0.5722	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>750</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	18/03/2019	Foreign Exchange Future			187.40000		223.78000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.93630		15.00570			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			15.23210		15.30400			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.55630		15.63250			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.87290		15.94730			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.16260		16.23620			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			784.60770	736.784	17.01	0.6693	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			248.90770	270.484	17.01	0.3307	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			778.13410	730.564	17.02	0.6661	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			252.43410	274.263	17.02	0.3339	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			791.11150	743.041	17.01	0.6725	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			245.41150	266.741	17.01	0.3275	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			1,030.93020	983.714	17.38	0.6343	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			456.93020	481.614	17.38	0.3657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			1,025.23460	978.185	17.39	0.6321	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			461.23460	486.085	17.39	0.3679	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			1,036.64560	989.268	17.37	0.6365	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			452.64560	477.168	17.37	0.3635	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			947.58040	909.352	18.48	0.5094	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,005.08040	1,043.052	18.48	0.4906	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			943.63840	905.535	18.49	0.5078	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,011.13840	1,049.235	18.49	0.4922	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			951.53370	913.180	18.47	0.5110	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			999.03370	1,036.880	18.47	0.4890	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,162.41610	1,124.678	18.73	0.5260	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,165.11610	1,201.778	18.73	0.4740	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,158.46260	1,120.836	18.74	0.5247	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,171.16260	1,207.936	18.74	0.4753	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,154.52310	1,117.007	18.76	0.5234	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,177.22310	1,214.107	18.76	0.4766	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,199.56750	1,165.339	19.26	0.4888	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,593.36750	1,632.739	19.26	0.5112	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,196.14070	1,161.998	19.27	0.4877	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,599.94070	1,639.398	19.27	0.5123	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,203.00540	1,168.691	19.25	0.4899	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,586.80540	1,626.091	19.25	0.5101	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>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11170		2.13060			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.13470		2.15380			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			900.55660	786.187	15.71	0.5958	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			394.55660	469.187	15.71	0.4042	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			843.47440	733.031	15.77	0.5702	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			437.47440	516.031	15.77	0.4298	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			789.03910	682.501	15.82	0.5446	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			483.03910	565.501	15.82	0.4554	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,003.50970	1,839.548	15.31	0.7812	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			265.50970	292.548	15.31	0.2188	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,926.24820	1,765.952	15.32	0.7664	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			288.24820	318.952	15.32	0.2336	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,082.14150	1,914.732	15.30	0.7955	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			244.14150	267.732	15.30	0.2045	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.25830		2.27330			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30190		2.31710			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.34860		2.36470			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.38930		2.40580			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.53200		2.54750			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			593.88220	671.248	15.71	0.4894	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			827.48310	746.805	15.51	0.5590	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			494.48310	563.805	15.51	0.4410	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			775.04430	698.627	15.59	0.5346	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			542.04430	615.627	15.59	0.4654	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			726.88220	654.248	15.71	0.5106	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			272.28650	293.741	14.57	0.2156	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,968.70970	1,841.148	14.64	0.7695	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			297.70970	322.148	14.64	0.2305	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,895.71740	1,771.305	14.70	0.7542	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			324.71740	352.305	14.70	0.2458	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,043.28650	1,912.741	14.57	0.7844	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,139.26330	1,074.860	16.41	0.4657	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,492.26330	1,588.860	16.41	0.5343	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,216.41170	1,147.613	16.26	0.4890	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,369.41170	1,461.613	16.26	0.5110	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,177.23680	1,110.655	16.34	0.4773	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,430.23680	1,524.655	16.34	0.5227	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,058.47980	1,007.100	17.19	0.3900	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,400.47980	2,514.100	17.19	0.6100	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,031.06810	981.040	17.26	0.3818	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,473.06810	2,588.040	17.26	0.6182	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,086.67880	1,033.934	17.12	0.3984	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,328.67880	2,440.934	17.12	0.6016	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,734.10740	1,664.644	17.62	0.4844	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,259.10740	2,344.644	17.62	0.5156	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,698.99870	1,630.821	17.68	0.4768	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,323.99870	2,410.821	17.68	0.5232	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,664.65090	1,597.743	17.74	0.4694	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,389.65090	2,477.743	17.74	0.5306	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			1.86010		1.87690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88450		1.90160			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			1,122.84930	1,008.138	17.40	0.6958	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			253.84930	307.138	17.40	0.3042	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			1,054.67200	945.942	17.50	0.6707	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			285.67200	344.942	17.50	0.3293	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,193.52390	1,073.046	17.30	0.7204	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			224.52390	272.046	17.30	0.2796	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,739.12470	1,608.504	17.13	0.7410	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			323.12470	363.504	17.13	0.2590	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,668.40330	1,541.708	17.19	0.7244	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			352.40330	396.708	17.19	0.2756	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,811.55000	1,677.155	17.07	0.7572	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			295.55000	332.154	17.07	0.2428	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			0.14090		0.14220			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14080		0.14110			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14060		0.14210			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13840		0.13930			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13590		0.13580			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			1.68280		1.67940			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70750		1.70410			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			9.75850		9.86590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.88040		9.98930			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.01310		10.12350			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.14040		10.25300			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.67320		10.78810			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			119.51900	157.330	13.97	0.3523	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			458.93690	388.062	13.94	0.6597	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			113.03690	149.562	13.94	0.3403	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			452.14770	381.914	13.96	0.6537	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			116.24770	153.414	13.96	0.3463	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			445.41900	375.829	13.97	0.6477	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			416.14140	366.844	14.42	0.5032	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			346.84140	406.444	14.42	0.4968	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			411.37940	362.786	14.44	0.4992	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			352.07940	412.386	14.44	0.5008	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			420.94350	370.945	14.40	0.5073	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			341.64350	400.545	14.40	0.4927	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			633.90690	573.602	14.54	0.5773	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			360.40690	410.502	14.54	0.4227	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			628.65800	568.778	14.55	0.5740	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			365.15800	415.678	14.55	0.4260	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			639.18710	578.457	14.53	0.5805	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			355.68710	405.357	14.53	0.4195	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			563.11790	515.083	15.36	0.4758	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			660.11790	724.683	15.36	0.5242	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			559.25960	511.517	15.38	0.4733	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			666.25960	731.117	15.38	0.5267	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			567.00190	518.670	15.35	0.4782	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			654.00190	718.270	15.35	0.5218	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			885.67510	822.497	15.96	0.5676	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			617.57510	669.297	15.96	0.4324	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			880.99560	818.073	15.98	0.5654	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			622.89560	674.873	15.98	0.4346	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			890.37760	826.938	15.95	0.5697	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			612.27760	663.738	15.95	0.4303	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>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34880		1.35540			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35260		1.36200			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			154.00000	88.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			54.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			0.00000	12.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			254.00000	188.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			420.00000	326.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			320.00000	226.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			520.00000	426.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27330		1.26960			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27850		1.27490			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28390		1.28040			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28900		1.28540			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29390		1.29030			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15270		1.14970			0.0000	11,527.00	10	10
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.16140		1.15850			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.17080		1.16790			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17960		1.17690			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18550		1.18250			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>11,527.00</b>	<b>10</b>	<b>592</b>
<b>Total QUANTO € / \$</b>												<b>11,527.00</b>	<b>10</b>	<b>592</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.66490		10.71210			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.80910		10.85840			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			518.91900	486.173	15.08	0.6821	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			146.81900	161.273	15.08	0.3179	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			512.37170	479.874	15.10	0.6770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			150.27170	164.974	15.10	0.3230	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			525.51860	492.524	15.07	0.6871	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			143.41860	157.624	15.07	0.3129	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			971.89340	928.251	14.60	0.7953	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			123.49340	129.151	14.60	0.2047	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			987.39410	943.405	14.59	0.8012	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			118.99410	124.305	14.59	0.1988	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			979.62960	935.812	14.59	0.7983	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			121.22960	126.712	14.59	0.2017	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.65150		2.65590			0.0000	0.00	0	14,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.56200		2.56870			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>14,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			71.66750	69.448	20.71	0.4003	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			145.76750	147.948	20.71	0.5997	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			68.12990	66.010	20.73	0.3860	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			152.22990	154.510	20.73	0.6140	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			75.34550	73.024	20.68	0.4149	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			139.44550	141.524	20.68	0.5851	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.98540	4.216	23.74	0.0281	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			966.28540	972.216	23.74	0.9719	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.77120	4.028	23.74	0.0270	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			976.07120	982.028	23.74	0.9730	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			5.20860	4.412	23.74	0.0293	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			956.50860	962.412	23.74	0.9707	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>14,000</b>
<b>Total Futures</b>												<b>218 272 354.10</b>	<b>14,770</b>	<b>1,368,575</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>5,493,221</b>
<b>Grand Total:</b>												<b>218,272,354.10</b>	<b>14,770</b>	<b>6,861,796</b>