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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/01/2019 Foreign Exchange Future			13.91760		13.87090			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			13.92420		13.87860			0.0000	0.00	0	174
\$ / R On 16/01/2019 Foreign Exchange Future			13.92580		13.88010			0.0000	167,109.60	12	20
\$ / R On 17/01/2019 Foreign Exchange Future			13.92750		13.88170			0.0000	0.00	0	0
\$ / R On 18/01/2019 Foreign Exchange Future			13.92910		13.88320			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			13.93390		13.88800			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			13.94030		13.89420			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			13.94840		13.90210			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			13.95000		13.90370			0.0000	0.00	0	2,002
\$ / R On 13/02/2019 Foreign Exchange Future			13.97100		13.92430			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.97440		13.92760			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.99150		13.94430			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			13.99660		13.94940			0.0000	55,986.40	4	6,102
\$ / R On 04/03/2019 Foreign Exchange Future			14.00350		13.95610			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.00520		13.95770			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.01540		13.96780			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.02780		13.98040			0.0000	559,021,857.80	39,851	515,329
\$ / R On 27/03/2019 Foreign Exchange Future			14.04370		13.99660			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.04720		14.00020			0.0000	0.00	0	5,111
\$ / R On 02/04/2019 Foreign Exchange Future			14.05430		14.00740			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.05960		14.01280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/04/2019	Foreign Exchange Future			14.07730		14.11850			0.0000	3,660,098.00	260	260
\$ / R	On	26/04/2019	Foreign Exchange Future			14.09690		14.04870			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.10400		14.05550			0.0000	5,641,600.00	400	1,180
\$ / R	On	31/05/2019	Foreign Exchange Future			14.15920		14.10790			0.0000	5,663,680.00	400	475
\$ / R	On	03/06/2019	Foreign Exchange Future			14.16450		14.11300			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.16630		14.11460			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.18410		14.13150			0.0000	32,212,091.10	2,271	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.19480		14.14170			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.20900		14.15520			0.0000	5,683,600.00	400	105
\$ / R	On	01/07/2019	Foreign Exchange Future			14.21440		14.16030			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.21790		14.16370			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.26910		14.21320			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.27090		14.21500			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.29300		14.23650			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.32430		14.26700			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.32980		14.27230			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.33350		14.27590			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.33530		14.27770			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.35560		14.29740			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.38140		14.32250			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.38500		14.32610			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.43810		14.38180			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.49090		14.43870			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.49640		14.44460			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.50010		14.44850			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.51650		14.46620			0.0000	4,645,280.00	320	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.54930		14.50150			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.55290		14.50540			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.60890		14.56730			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.67000		14.63530			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.69760		14.66590			0.0000	44,092.80	3	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.73110		14.70320			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.78440		14.76240			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.85140		14.83690			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.87110		14.85880			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.96180		14.95960			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.05640		15.06470			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>616,795,395.70</b>	<b>43,921</b>	<b>765,261</b>
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			574.41730	525.517	26.31	0.9701	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			5.31730	3.117	26.31	0.0299	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			45.70680	45.447	18.03	0.2282	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			30.06880	28.891	18.39	0.1573	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			441.46880	394.691	18.39	0.8427	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			503.55040	456.529	18.64	0.8812	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			22.15040	20.729	18.64	0.1188	0.00	0	218

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call		154.52030	169.529	17.59	0.5800	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put		135.92030	105.329	17.59	0.4200	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put		216.25620	175.111	17.35	0.5847	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call		94.85620	99.311	17.35	0.4153	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put		357.10680	311.247	18.03	0.7718	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put		617.64700	570.314	19.32	0.9115	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call		17.74700	16.115	19.32	0.0885	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put		611.22870	564.381	19.45	0.8917	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call		22.92870	21.881	19.45	0.1083	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put		1.46530	0.738	22.28	0.0045	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call		1,224.66530	1,269.838	22.28	0.9955	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Call		0.00000	236.813	17.94	0.6287	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	13.80	Put		0.00000	107.713	17.94	0.3713	2,692,832.50	25,000	25,000
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put		441.42720	398.659	18.23	0.7439	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call		69.42720	72.559	18.23	0.2561	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put		292.32300	256.890	17.84	0.5513	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call		166.52300	177.190	17.84	0.4487	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put		1,010.04700	964.426	20.29	0.8985	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call		32.14700	32.826	20.29	0.1015	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put		14.51740	11.878	18.15	0.0456	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call		966.61740	1,010.278	18.15	0.9544	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call		131.29490	138.055	18.49	0.3317	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put		477.59490	438.056	18.49	0.6683	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put		1,246.56410	1,200.408	20.99	0.9351	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call		20.26410	20.408	20.99	0.0649	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call		144.67210	152.396	18.33	0.3583	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call		101.59150	106.253	18.91	0.2690	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Put		199.30120	172.786	17.30	0.3933	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		10.52180	8.810	19.07	0.0330	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,124.22180	1,168.810	19.07	0.9670	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		921.93240	964.981	17.87	0.9446	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put		18.23240	14.981	17.87	0.0554	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put		577.89150	536.253	18.91	0.7310	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put		440.97210	402.396	18.33	0.6417	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Put		718.41320	674.802	19.45	0.7990	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.55	Call		72.11320	74.802	19.45	0.2010	0.00	0	600
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put		1,575.91640	1,529.406	21.92	0.9680	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call		9.61640	9.406	21.92	0.0320	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.80	Call		303.00120	322.786	17.30	0.6067	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,226.82580	1,181.638	20.61	0.8787	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		51.12580	52.638	20.61	0.1213	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		599.09200	560.505	18.67	0.6592	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		176.69200	184.905	18.67	0.3408	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		432.35860	399.244	17.67	0.5220	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		306.65860	320.744	17.67	0.4780	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		755.58420	715.688	18.86	0.6864	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			184.98420	192.288	18.86	0.3136	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			33.58970	27.097	16.16	0.0706	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,152.98970	1,193.697	16.16	0.9294	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,003.46930	1,041.895	16.34	0.8925	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			54.06930	45.295	16.34	0.1075	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,724.12570	1,678.172	21.34	0.9106	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			43.52570	44.772	21.34	0.0894	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			258.49670	269.615	18.19	0.4091	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			559.09670	523.015	18.19	0.5909	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,391.47690	1,346.402	20.63	0.8622	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			70.87690	73.002	20.63	0.1378	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			498.72700	522.566	17.18	0.6427	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			249.32700	225.966	17.18	0.3573	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			938.87560	896.768	19.42	0.7537	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			138.27560	143.368	19.42	0.2463	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			274.77030	286.728	18.07	0.4286	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			525.37030	490.128	18.07	0.5714	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			629.31190	592.072	18.30	0.6174	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			245.41190	255.572	18.30	0.3826	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			667.80580	629.892	18.44	0.6327	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			235.50580	245.092	18.44	0.3673	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,291.51650	1,247.232	20.10	0.8155	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			109.31650	112.632	20.10	0.1845	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			420.95330	439.959	17.46	0.5442	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			393.15330	364.559	17.46	0.4558	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			164.82270	148.626	16.69	0.2393	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			864.37760	898.376	16.62	0.7955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			133.97760	120.576	16.62	0.2045	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,434.06720	2,386.957	22.37	0.9388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			34.46720	34.757	22.37	0.0612	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			572.70880	596.704	17.15	0.6385	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			292.30880	268.904	17.15	0.3615	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			179.10150	184.619	19.33	0.2677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,028.70150	986.819	19.33	0.7323	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			583.94710	608.369	17.12	0.6460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			283.54710	260.569	17.12	0.3540	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			196.95890	203.222	19.13	0.2899	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			956.55890	915.422	19.13	0.7101	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			177.21940	182.659	19.35	0.2654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,036.81940	994.859	19.35	0.7346	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			524.07860	546.179	17.27	0.6046	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			333.67860	308.379	17.27	0.3954	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,056.19480	3,009.143	23.31	0.9684	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			16.59480	16.943	23.31	0.0316	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,134.44980	3,087.391	23.35	0.9713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			14.84980	15.191	23.35	0.0287	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,261.97740	3,214.907	23.41	0.9755	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			12.37740	12.707	23.41	0.0245	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			406.14920	422.446	17.61	0.5107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			465.74920	434.646	17.61	0.4893	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,023.66310	3,976.496	23.77	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			4.06310	4.296	23.77	0.0091	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,421.77460	4,374.545	23.89	0.9948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			2.17460	2.345	23.89	0.0052	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			131.88160	135.483	19.96	0.2060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,271.48160	1,227.683	19.96	0.7940	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			122.52320	125.761	20.11	0.1931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,332.12320	1,287.961	20.11	0.8069	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,007.38190	2,960.333	23.28	0.9664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			17.78190	18.133	23.28	0.0336	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,997.62850	2,950.580	23.28	0.9660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			18.02850	18.380	23.28	0.0340	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			130.50090	134.049	19.98	0.2041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,280.10090	1,236.249	19.98	0.7959	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			561.62600	585.198	17.17	0.6310	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			301.22600	277.398	17.17	0.3690	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,627.64060	2,580.363	22.74	0.9496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			28.04060	28.163	22.74	0.0504	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			143.48060	147.543	19.79	0.2216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,203.08060	1,159.743	19.79	0.7784	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,330.81240	3,283.735	23.44	0.9776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			11.21240	11.535	23.44	0.0224	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			660.85960	688.057	16.94	0.6940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			230.45960	210.257	16.94	0.3060	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,020.53050	1,057.666	16.51	0.8514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			90.13050	79.866	16.51	0.1486	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,357.06690	2,310.042	22.23	0.9339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			37.46690	37.842	22.23	0.0661	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,607.82260	1,562.601	20.77	0.8554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			88.22260	90.401	20.77	0.1446	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			940.87320	976.482	16.56	0.8247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			110.47320	98.682	16.56	0.1753	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			692.21970	720.483	16.88	0.7120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			211.81970	192.683	16.88	0.2880	1,926,827.00	10,000	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			630.48620	656.614	17.01	0.6757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			250.08620	228.814	17.01	0.3243	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			216.49740	223.635	18.94	0.3135	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			886.09740	845.835	18.94	0.6865	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			134.68830	138.401	19.92	0.2098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,254.28830	1,210.601	19.92	0.7902	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			806.13400	838.258	16.66	0.7705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			155.73400	140.458	16.66	0.2295	0.00	0	135,043

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	Put			1,625.92500	1,580.629	20.81	0.8582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			86.32500	88.429	20.81	0.1418	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,911.32330	1,865.095	21.37	0.8951	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			61.72330	62.896	21.37	0.1049	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,160.85320	1,117.828	19.68	0.7681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			151.25320	155.628	19.68	0.2319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			345.30430	358.587	17.95	0.4533	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			564.90430	530.787	17.95	0.5467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			2,052.15580	2,005.607	21.64	0.9095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			52.55580	53.407	21.64	0.0905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			266.77250	276.322	18.50	0.3713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			736.37250	698.522	18.50	0.6287	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			182.92560	188.603	19.29	0.2725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			1,012.52560	970.804	19.29	0.7275	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,169.26520	1,126.176	19.70	0.7702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			149.66520	153.976	19.70	0.2298	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			757.87690	788.251	16.74	0.7471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			177.47690	160.451	16.74	0.2529	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			275.22120	285.177	18.43	0.3806	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			714.82120	677.377	18.43	0.6194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,231.95100	1,272.444	16.37	0.9070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			51.55100	44.644	16.37	0.0930	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,358.32490	1,314.015	20.18	0.8121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			118.72490	121.815	20.18	0.1879	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			493.41470	514.273	17.35	0.5819	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			363.01470	336.473	17.35	0.4181	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			79.14060	80.964	20.95	0.1312	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,698.74060	1,653.164	20.95	0.8688	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,517.96700	1,472.895	20.57	0.8410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			98.36700	100.695	20.57	0.1590	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			1,004.46800	962.826	19.26	0.7250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			184.86800	190.627	19.26	0.2750	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			597.65880	562.731	18.06	0.5639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			328.05880	340.531	18.06	0.4361	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			618.61510	644.316	17.04	0.6683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			258.21510	236.516	17.04	0.3317	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			743.61240	705.628	18.52	0.6318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			264.01240	273.428	18.52	0.3682	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			508.57090	530.048	17.31	0.5933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			348.17090	322.248	17.31	0.4067	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			10.74580	11.066	23.45	0.0216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,360.34580	3,313.266	23.45	0.9784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,669.84830	5,622.469	23.89	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.24830	0.269	23.89	0.0007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			414.98080	386.421	17.49	0.4557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			445.38080	464.221	17.49	0.5443	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	18/03/2019	Foreign Exchange Option	16.18	Put			2,242.10140	2,195.228	22.01	0.9256	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			42.50140	43.028	22.01	0.0744	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,384.64840	1,340.199	20.24	0.8173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			115.04840	117.999	20.24	0.1827	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			106.92330	109.567	20.40	0.1712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,446.52330	1,401.767	20.40	0.8288	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			105.81240	108.415	20.42	0.1697	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,455.41240	1,410.615	20.42	0.8303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			108.04640	110.732	20.38	0.1728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,437.64640	1,392.932	20.38	0.8272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			402.08190	417.993	17.62	0.5070	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			471.68190	440.193	17.62	0.4930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,188.87880	2,235.739	19.36	0.9820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			8.47880	7.939	19.36	0.0180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,933.32880	1,979.710	18.42	0.9730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			12.92880	11.910	18.42	0.0270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			194.16140	176.084	16.81	0.2702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			724.56140	753.884	16.81	0.7298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,485.61610	2,532.789	20.45	0.9887	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			5.21610	4.989	20.45	0.0113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,650.83060	3,698.173	23.01	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.43060	0.373	23.01	0.0009	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,248.09320	2,295.033	19.58	0.9836	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			7.69320	7.233	19.58	0.0164	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			758.17150	719.926	18.56	0.6379	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			258.57150	267.726	18.56	0.3621	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,267.21120	1,308.175	16.35	0.9144	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			46.81120	40.375	16.35	0.0856	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			545.29940	568.239	17.21	0.6197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			314.89940	290.439	17.21	0.3803	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,135.72040	1,092.892	19.61	0.7617	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			156.12040	160.692	19.61	0.2383	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,340.84330	1,296.632	20.14	0.8086	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			121.24330	124.432	20.14	0.1914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			718.01450	747.127	16.82	0.7262	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			197.61450	179.327	16.82	0.2738	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,562.75480	1,517.731	20.68	0.8483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			93.15480	95.531	20.68	0.1517	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			631.20970	595.502	18.17	0.5807	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			311.60970	323.302	18.17	0.4193	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,644.06890	1,598.699	20.84	0.8609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			84.46890	86.499	20.84	0.1391	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,535.60970	1,580.541	16.94	0.9490	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			25.20970	22.741	16.94	0.0510	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			488.43890	509.093	17.36	0.5781	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			368.03890	341.293	17.36	0.4219	0.00	0	721

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,497.31030	1,542.035	16.80	0.9457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			26.91030	24.235	16.80	0.0543	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			468.92200	488.762	17.42	0.5631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			388.52200	360.962	17.42	0.4369	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,314.72500	1,270.663	20.07	0.8033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			125.12500	128.463	20.07	0.1967	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,114.86910	3,067.812	23.34	0.9706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			15.26910	15.612	23.34	0.0294	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			269.56020	279.245	18.48	0.3744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			729.16020	691.444	18.48	0.6256	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,061.47510	1,099.336	16.48	0.8638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			81.07510	71.536	16.48	0.1362	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,145.43660	1,184.672	16.43	0.8867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			65.03660	56.872	16.43	0.1133	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			422.77490	440.635	17.55	0.5256	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			442.37490	412.835	17.55	0.4744	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			318.09590	330.096	18.13	0.4259	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			617.69590	582.296	18.13	0.5741	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			245.43690	253.962	18.67	0.3473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			795.03690	756.162	18.67	0.6527	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,571.74640	1,526.682	20.70	0.8497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			92.14640	94.482	20.70	0.1503	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,124.65810	3,077.600	23.34	0.9709	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			15.05810	15.400	23.34	0.0291	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			181.00350	186.600	19.31	0.2701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,020.60350	978.800	19.31	0.7299	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,967.47030	1,921.105	21.48	0.9011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			57.87030	58.905	21.48	0.0989	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,528.03020	3,480.930	23.53	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			8.43020	8.730	23.53	0.0174	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			295.93240	306.877	18.28	0.4028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			665.53240	629.077	18.28	0.5972	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,753.75770	1,707.989	21.06	0.8762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			74.15770	75.789	21.06	0.1238	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,647.07320	2,599.782	22.77	0.9506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			27.47320	27.582	22.77	0.0494	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			237.86790	246.029	18.74	0.3386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			817.46790	778.229	18.74	0.6614	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,194.40740	2,147.606	21.92	0.9219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			44.80740	45.406	21.92	0.0781	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,128.43260	1,167.400	16.44	0.8823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			68.03260	59.600	16.44	0.1177	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			253.23810	262.139	18.61	0.3561	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			772.83810	734.339	18.61	0.6439	7,343,391.00	10,000	5,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,071.04590	2,024.460	21.68	0.9112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			51.44590	52.260	21.68	0.0888	0.00	0	1,906



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			964.44770	1,000.525	16.55	0.8330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			104.04770	92.725	16.55	0.1670	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,892.66740	1,846.486	21.34	0.8931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			63.06740	64.286	21.34	0.1069	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			785.22270	816.426	16.69	0.7607	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			21.37920	19.673	17.80	0.0408	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,807.97920	1,853.373	17.80	0.9592	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			458.78680	476.692	17.58	0.5315	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			462.18680	432.992	17.58	0.4685	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			285.04720	294.269	18.58	0.3710	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			788.44720	750.569	18.58	0.6290	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			514.87970	535.077	17.42	0.5737	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			398.27970	371.377	17.42	0.4263	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,875.22430	1,829.560	21.21	0.8704	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			85.42430	86.760	21.21	0.1296	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			370.61720	383.335	18.09	0.4495	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			620.41720	586.135	18.09	0.5505	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,550.86220	1,506.352	20.56	0.8232	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			121.06220	123.552	20.56	0.1768	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			388.36960	401.864	17.99	0.4656	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			588.16960	554.664	17.99	0.5344	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			97.83760	87.789	16.59	0.1500	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,098.03760	1,134.989	16.59	0.8500	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			918.73230	879.035	18.95	0.6717	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			248.93230	256.235	18.95	0.3283	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			112.81490	101.995	16.59	0.1656	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,070.21490	1,106.295	16.59	0.8344	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			358.54740	334.141	17.31	0.3832	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			611.34740	633.741	17.31	0.6168	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			699.17540	663.790	18.27	0.5732	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			361.97540	373.390	18.27	0.4268	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			0.00000	531.336	17.77	0.4918	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			0.00000	498.636	17.77	0.5082	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,243.32140	1,200.936	19.57	0.7105	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			252.02140	257.836	19.57	0.2895	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			480.36870	495.427	18.06	0.4789	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			674.86870	641.427	18.06	0.5211	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,724.46950	1,679.240	20.60	0.7973	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			169.96950	173.240	20.60	0.2027	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			499.08710	514.890	17.96	0.4927	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			643.58710	610.890	17.96	0.5073	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,034.28300	1,987.782	21.16	0.8404	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			129.78300	131.782	21.16	0.1596	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,089.52250	1,048.790	19.14	0.6652	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			305.02250	312.790	19.14	0.3348	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			121.62640	111.582	16.53	0.1579	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	30/04/2019		Foreign Exchange Option	12.92	Call		1,257.12640	1,295.582	16.53	0.8421	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	13.00	Call		1,194.32040	1,231.738	16.58	0.8247	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	13.00	Put		138.82040	127.738	16.58	0.1753	0.00	0	3,000
\$ / R	On	30/04/2019		Foreign Exchange Option	13.49	Put		285.93930	266.297	16.94	0.3011	0.00	0	0
\$ / R	On	30/04/2019		Foreign Exchange Option	13.49	Call		851.43930	880.297	16.94	0.6989	0.00	0	2,500
\$ / R	On	31/05/2019		Foreign Exchange Option	14.25	Call		578.86560	597.047	18.09	0.5001	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	14.25	Put		720.96560	687.847	18.09	0.4999	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	15.79	Put		1,893.73570	1,847.228	20.71	0.7811	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	15.79	Call		211.63570	216.428	20.71	0.2189	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	14.20	Call		598.26250	617.175	18.01	0.5123	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	14.20	Put		690.36250	657.975	18.01	0.4877	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	13.00	Call		1,283.95040	1,323.020	16.64	0.8084	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	13.00	Put		176.05040	163.820	16.64	0.1916	0.00	0	500
\$ / R	On	31/05/2019		Foreign Exchange Option	15.01	Put		1,252.90980	1,210.702	19.38	0.6629	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	15.01	Call		350.80980	359.902	19.38	0.3371	0.00	0	500
\$ / R	On	31/05/2019		Foreign Exchange Option	16.15	Put		2,209.30580	2,161.294	21.23	0.8221	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	16.15	Call		167.20580	170.494	21.23	0.1779	0.00	0	250
\$ / R	On	31/05/2019		Foreign Exchange Option	13.14	Put		213.54360	199.480	16.74	0.2220	0.00	0	0
\$ / R	On	31/05/2019		Foreign Exchange Option	13.14	Call		1,181.44360	1,218.680	16.74	0.7780	0.00	0	0
\$ / R	On	03/06/2019		Foreign Exchange Option	12.14	Put		47.96120	45.873	16.83	0.0665	0.00	0	0
\$ / R	On	03/06/2019		Foreign Exchange Option	12.14	Call		2,020.96120	2,070.373	16.83	0.9335	0.00	0	0
\$ / R	On	04/06/2019		Foreign Exchange Option	14.51	Put		893.52940	856.783	18.50	0.5579	0.00	0	0
\$ / R	On	04/06/2019		Foreign Exchange Option	14.51	Call		498.12940	513.083	18.50	0.4421	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	12.28	Call		1,918.41340	1,966.743	16.64	0.9155	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	12.28	Put		66.91340	62.643	16.64	0.0845	0.00	0	1,000
\$ / R	On	14/06/2019		Foreign Exchange Option	14.58	Put		953.67850	916.256	18.63	0.5652	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.58	Call		505.17850	520.356	18.63	0.4348	0.00	0	1,000
\$ / R	On	14/06/2019		Foreign Exchange Option	12.75	Call		1,515.94310	1,559.822	16.55	0.8500	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.37	Put		814.63400	779.893	18.29	0.5194	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.38	Call		572.54250	590.270	18.31	0.4784	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.38	Put		821.04250	786.170	18.31	0.5216	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.36	Call		579.74380	597.742	18.28	0.4829	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.36	Put		808.24380	773.642	18.28	0.5171	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	13.25	Put		264.66700	248.602	16.85	0.2509	0.00	0	1,282
\$ / R	On	14/06/2019		Foreign Exchange Option	14.25	Call		620.95980	640.469	18.10	0.5081	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.25	Put		739.45980	706.369	18.10	0.4919	0.00	0	1,282
\$ / R	On	14/06/2019		Foreign Exchange Option	14.20	Call		640.61000	660.827	18.02	0.5198	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.20	Put		709.11000	676.727	18.02	0.4802	0.00	0	13,600
\$ / R	On	14/06/2019		Foreign Exchange Option	14.37	Call		576.13400	593.993	18.29	0.4806	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	15.89	Call		226.31160	231.556	20.78	0.2221	0.00	0	6,800
\$ / R	On	14/06/2019		Foreign Exchange Option	16.09	Put		2,158.48830	2,110.271	21.06	0.8006	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	16.09	Call		199.98830	204.371	21.06	0.1994	0.00	0	6,800
\$ / R	On	14/06/2019		Foreign Exchange Option	15.50	Put		1,656.83780	1,610.991	20.20	0.7269	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	15.50	Call		288.33780	295.091	20.20	0.2731	0.00	0	145,182
\$ / R	On	14/06/2019		Foreign Exchange Option	13.25	Call		1,146.16700	1,182.702	16.85	0.7491	0.00	0	0
\$ / R	On	14/06/2019		Foreign Exchange Option	14.07	Put		633.48610	603.374	17.84	0.4493	0.00	0	39,589

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	15.64	Put			1,773.06400	1,726.981	20.43	0.7460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			264.56400	271.081	20.43	0.2540	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			483.51860	497.860	18.74	0.4202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,002.01860	963.760	18.74	0.5798	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,984.81160	1,937.456	20.78	0.7779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			320.88050	328.827	19.89	0.2996	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			726.14700	749.716	17.74	0.5677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			594.64700	565.616	17.74	0.4323	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			489.60840	504.185	18.71	0.4243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			988.10840	950.085	18.71	0.5757	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			694.98610	717.474	17.84	0.5507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			79.19190	79.359	24.42	0.0817	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,334.83610	1,291.855	19.50	0.6647	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			366.33610	375.955	19.50	0.3353	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			846.89740	811.498	18.37	0.5305	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			558.39740	575.598	18.37	0.4695	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,509.38050	1,464.727	19.89	0.7004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			211.39840	216.154	20.93	0.2093	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,323.56720	1,363.468	16.68	0.8028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			192.06720	179.368	16.68	0.1972	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			782.45510	807.919	17.56	0.5971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			530.95510	503.819	17.56	0.4029	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,907.69190	3,855.260	24.42	0.9183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			267.90880	274.535	20.41	0.2567	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			583.77680	555.060	17.71	0.4274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			735.27680	759.160	17.71	0.5726	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,010.63460	1,963.143	20.82	0.7815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			222.13460	227.243	20.82	0.2185	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,079.89840	2,032.054	20.93	0.7907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			505.51520	479.186	17.49	0.3906	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,698.46600	1,652.320	20.29	0.7338	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			279.96600	286.420	20.29	0.2662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,152.96110	1,189.637	16.84	0.7513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			261.46110	245.537	16.84	0.2487	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,756.40880	1,710.435	20.41	0.7433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			434.74760	447.181	19.02	0.3862	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,338.42010	1,378.579	16.66	0.8068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			186.92010	174.479	16.66	0.1932	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			227.88010	213.465	16.77	0.2245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,229.38010	1,267.565	16.77	0.7755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			807.01520	833.286	17.49	0.6094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			134.44310	125.722	16.55	0.1500	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,907.85650	1,860.930	20.66	0.7669	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			239.35650	245.030	20.66	0.2331	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,447.43120	3,500.122	18.96	0.9903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.93120	6.022	18.96	0.0097	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,123.24760	1,083.081	19.02	0.6138	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,191.17840	3,138.966	22.69	0.8846	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			112.87840	113.766	22.69	0.1154	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,056.78860	1,017.802	18.83	0.5893	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			478.48860	492.602	18.83	0.4107	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,362.63700	2,313.034	21.27	0.8102	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			197.83700	202.034	21.27	0.1898	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			661.81640	682.661	18.10	0.5154	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			756.61640	723.661	18.10	0.4846	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,048.64650	2,000.452	20.78	0.7721	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			385.18270	395.266	19.56	0.3366	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			243.84650	249.452	20.78	0.2279	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			681.72080	703.264	18.03	0.5266	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			726.52080	694.264	18.03	0.4734	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			207.06320	193.985	16.70	0.2019	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,362.26320	1,402.985	16.70	0.7981	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,399.98270	1,356.266	19.56	0.6634	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			264.55700	248.998	16.81	0.2412	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,234.85700	1,273.398	16.81	0.7588	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,469.04000	2,419.262	21.39	0.8168	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			192.74000	197.162	21.39	0.1832	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,071.05200	1,106.427	17.02	0.7015	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			357.35200	338.527	17.02	0.2985	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,522.52470	2,472.257	21.36	0.7966	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			235.72470	241.357	21.36	0.2034	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			755.28680	778.369	18.09	0.5309	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			792.08680	759.269	18.09	0.4691	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,209.71760	2,161.279	20.90	0.7612	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			426.85420	437.943	19.74	0.3385	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			282.91760	290.379	20.90	0.2388	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			775.60770	799.399	18.02	0.5412	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			762.40770	730.299	18.02	0.4588	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			237.39650	223.869	16.69	0.2092	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,450.59650	1,492.969	16.69	0.7908	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,553.65420	1,508.843	19.74	0.6615	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,288.00480	1,327.130	16.87	0.7441	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			313.00480	296.230	16.87	0.2559	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,391.77250	2,341.960	21.11	0.7718	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			278.27250	284.960	21.11	0.2282	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			946.32200	910.938	18.41	0.5082	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			702.82200	723.938	18.41	0.4918	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,697.65530	2,646.693	21.50	0.7897	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			264.65530	270.993	21.50	0.2103	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			836.77780	862.294	18.08	0.5431	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			819.77780	787.994	18.08	0.4569	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,376.27210	2,326.547	21.03	0.7562	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			313.27210	320.847	21.03	0.2438	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			857.31260	883.505	18.01	0.5527	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			790.31260	759.205	18.01	0.4473	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			262.51930	248.119	16.66	0.2137	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,529.51930	1,572.419	16.66	0.7863	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,709.57720	1,664.080	19.94	0.6636	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			456.57720	468.381	19.94	0.3364	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			358.30180	340.359	16.87	0.2670	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,340.60180	1,380.160	16.87	0.7330	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,088.16650	1,051.027	18.66	0.5312	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			694.06650	714.527	18.66	0.4688	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,841.42530	4,786.955	24.86	0.9026	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			119.12530	122.255	24.86	0.0974	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,994.91670	1,947.796	20.36	0.6948	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			422.31670	433.396	20.36	0.3052	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,169.02370	3,115.290	22.08	0.8173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			236.42370	240.890	22.08	0.1827	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,557.39670	3,616.002	16.46	0.9856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.99670	10.402	16.46	0.0144	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,938.03600	1,986.808	15.81	0.8689	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			140.63600	131.208	15.81	0.1311	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			707.32630	727.990	18.70	0.4665	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,129.92630	1,092.390	18.70	0.5335	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,738.91510	1,693.439	19.90	0.6560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			486.31510	499.038	19.90	0.3440	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,002.75830	1,032.442	17.63	0.6023	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			675.35830	646.842	17.63	0.3977	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,824.14570	3,768.920	23.41	0.8528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			191.54570	194.520	23.41	0.1472	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			897.14780	923.723	17.98	0.5568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			809.74780	778.123	17.98	0.4432	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,748.51440	3,693.430	23.25	0.8493	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			195.91440	199.030	23.25	0.1507	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			848.49480	873.676	18.16	0.5347	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			881.09480	848.076	18.16	0.4653	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,338.70060	4,282.658	24.42	0.8735	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			166.10060	168.258	24.42	0.1265	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			484.19240	496.847	19.92	0.3427	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,746.79240	1,701.247	19.92	0.6573	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			948.50080	976.608	17.81	0.5794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			741.10080	711.008	17.81	0.4206	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			524.06580	538.133	19.65	0.3664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,606.66580	1,562.534	19.65	0.6336	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,550.84440	3,496.166	22.86	0.8394	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			208.24440	211.766	22.86	0.1606	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,031.01220	1,061.494	17.54	0.6139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			643.61220	615.894	17.54	0.3861	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,132.41490	5,077.155	24.76	0.9104	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			109.81490	112.755	24.76	0.0896	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,490.99050	4,436.094	24.73	0.8787	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			158.39050	161.694	24.73	0.1213	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,403.48040	1,444.105	16.84	0.7401	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			356.08040	338.505	16.84	0.2599	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			926.75720	954.217	17.88	0.5699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			769.35720	738.617	17.88	0.4301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,527.70750	4,473.661	24.76	0.8804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			155.10750	159.261	24.76	0.1196	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,271.86620	1,309.817	17.01	0.7010	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			434.46620	414.217	17.01	0.2990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,283.99220	1,322.200	16.99	0.7047	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			426.59220	406.600	16.99	0.2953	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,166.46120	4,110.665	24.08	0.8671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			173.86120	176.265	24.08	0.1329	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,277.91840	1,316.000	17.00	0.7029	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			430.51840	410.400	17.00	0.2971	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			917.38300	943.857	18.03	0.5543	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			844.88300	812.457	18.03	0.4457	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			285.73390	271.288	16.65	0.2169	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,608.23390	1,652.688	16.65	0.7831	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,846.72260	1,800.561	20.05	0.6629	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			489.22260	501.961	20.05	0.3371	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			344.79830	353.473	21.10	0.2500	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,522.29830	2,472.073	21.10	0.7500	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			938.13330	965.201	17.96	0.5633	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			815.63330	783.801	17.96	0.4367	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,861.33020	2,809.287	21.58	0.7831	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			293.83020	300.687	21.58	0.2169	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			398.93450	380.295	16.93	0.2748	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,395.03450	1,435.295	16.93	0.7252	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			866.48950	836.661	18.02	0.4357	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			443.75490	425.366	17.00	0.2847	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,435.55490	1,473.466	17.00	0.7153	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,689.93350	1,732.200	16.67	0.7805	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			308.13350	294.100	16.67	0.2195	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,019.23520	1,046.256	17.95	0.5729	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			837.43520	808.156	17.95	0.4271	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,004.50950	1,960.581	20.24	0.6656	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			516.30950	528.681	20.24	0.3344	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,030.14670	2,981.213	21.71	0.7778	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			321.94670	329.313	21.71	0.2222	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,690.83560	2,643.283	21.24	0.7470	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			372.63560	381.383	21.24	0.2530	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		998.28950	1,024.761	18.02	0.5643	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,171.01570	3,125.766	21.80	0.7725	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		349.71570	356.666	21.80	0.2275	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,072.79900	1,097.813	18.00	0.5728	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		884.09900	856.913	18.00	0.4272	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,831.47910	2,787.400	21.34	0.7435	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		543.09720	554.537	20.35	0.3337	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		400.17910	408.300	21.34	0.2565	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,093.95720	1,119.462	17.93	0.5810	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		855.25720	828.562	17.93	0.4190	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		326.94020	311.682	16.64	0.2206	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,765.64020	1,802.582	16.64	0.7794	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,134.39720	2,093.637	20.35	0.6663	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		484.91560	467.728	17.04	0.2915	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,489.51560	1,524.128	17.04	0.7085	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,254.13440	1,222.283	18.78	0.5162	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		862.63440	882.383	18.78	0.4838	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,643.85040	2,688.526	14.44	0.9337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		67.65040	62.026	14.44	0.0663	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,391.65880	1,422.185	17.23	0.6734	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		585.45880	565.685	17.23	0.3266	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		1,186.34560	1,212.347	17.73	0.6058	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,961.77200	1,923.559	20.01	0.6354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,969.58110	1,931.308	20.03	0.6365	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		620.17240	632.319	20.00	0.3657	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,953.97240	1,915.820	20.00	0.6343	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,271.73620	3,228.079	21.88	0.7729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		357.93620	364.579	21.88	0.2271	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		617.97200	630.059	20.01	0.3646	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		790.14560	765.847	17.73	0.3942	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,811.17420	2,769.024	21.26	0.7341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		427.37420	435.524	21.26	0.2659	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,687.77870	5,641.297	24.37	0.8938	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		153.97870	157.797	24.37	0.1062	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		615.78110	627.808	20.03	0.3635	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,318.91030	3,276.775	21.87	0.7672	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		380.41030	386.075	21.87	0.2328	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		1,152.29240	1,175.626	17.96	0.5815	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		900.79240	876.326	17.96	0.4185	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		2,978.20980	2,937.902	21.42	0.7398	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		429.70980	437.202	21.42	0.2602	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		1,173.69510	1,197.469	17.89	0.5893	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		872.19510	848.169	17.89	0.4107	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		342.50040	328.608	16.57	0.2210	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,844.00040	1,877.908	16.57	0.7790	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,278.16750	2,240.702	20.44	0.6677	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			569.66750	580.002	20.44	0.3323	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			524.94900	508.469	17.09	0.2973	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,540.34900	1,571.369	17.09	0.7027	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			563.21620	548.425	17.18	0.3024	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,590.51620	1,617.325	17.18	0.6976	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			601.67980	588.093	17.25	0.3064	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,646.97980	1,668.094	17.25	0.6936	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,544.63480	3,516.093	22.13	0.7447	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			480.53480	483.693	22.13	0.2553	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			880.56640	888.083	19.69	0.4311	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,824.66640	1,800.483	19.69	0.5689	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			875.17500	882.608	19.71	0.4289	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,839.27500	1,815.008	19.71	0.5711	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,857.56180	2,881.971	14.74	0.9178	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			101.66180	94.371	14.74	0.0822	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,464.89770	1,479.864	17.70	0.6349	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			808.99770	792.264	17.70	0.3651	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			877.86250	885.340	19.70	0.4300	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,831.96250	1,807.740	19.70	0.5700	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			640.18060	628.108	17.35	0.3100	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,703.38060	1,719.208	17.35	0.6900	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			675.22920	665.172	17.43	0.3136	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,747.62920	1,759.572	17.43	0.6864	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			713.80980	704.994	17.50	0.3159	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,810.70980	1,816.394	17.50	0.6841	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,223.50040	1,224.272	19.22	0.5101	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,544.70040	1,533.172	19.22	0.4899	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,230.38680	1,231.216	19.20	0.5123	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,531.58680	1,520.116	19.20	0.4877	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,226.93790	1,227.738	19.21	0.5112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,538.13790	1,526.638	19.21	0.4888	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,678.79210	1,672.036	19.39	0.4962	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,268.39210	1,263.836	19.39	0.5038	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,383.63040	1,373.645	19.36	0.5184	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,678.93040	1,677.245	19.36	0.4816	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,390.54450	1,380.561	19.34	0.5204	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,665.84450	1,664.161	19.34	0.4796	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,387.08230	1,377.098	19.35	0.5194	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,672.38230	1,670.698	19.35	0.4806	0.00	0	0
<b>Total \$ / R Option</b>												<b>11,963,050.50</b>	<b>45,000</b>	<b>5,319,990</b>
<b>Total \$ / R</b>												<b>628,758,446.20</b>	<b>88,921</b>	<b>6,085,251</b>
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.02780		13.98040			0.0000	140,278.00	10	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.18410		14.13150			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.35560		14.29740			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 MAXI On	13/12/2019	Foreign Exchange Future				14.51650		14.46620			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future				14.69760		14.66590			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>140,278.00</b>	<b>10</b>	<b>422</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call				41,025.03560	42,693.870	17.59	0.5144	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put				45,985.03560	42,913.870	17.59	0.4856	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call				40,614.92490	42,244.629	17.61	0.5107	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put				46,574.92490	43,464.629	17.61	0.4893	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call				41,438.78690	43,146.595	17.58	0.5181	0.00	0	0
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put				45,398.78690	42,366.595	17.58	0.4819	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				57,613.40450	59,399.291	18.29	0.4806	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				81,463.40450	77,989.291	18.29	0.5194	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				57,254.25140	59,026.996	18.31	0.4784	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				82,104.25140	78,616.996	18.31	0.5216	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				57,974.38040	59,774.206	18.28	0.4829	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				80,824.38040	77,364.206	18.28	0.5171	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call				71,393.83680	73,482.218	18.67	0.4698	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put				111,653.83680	107,922.218	18.67	0.5302	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call				71,062.65910	73,139.557	18.69	0.4682	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put				112,322.65910	108,579.557	18.69	0.5318	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call				71,726.64200	73,826.070	18.66	0.4715	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put				110,986.64200	107,266.069	18.66	0.5285	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call				120,922.55130	123,572.103	17.66	0.6139	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put				76,302.55130	73,922.103	17.66	0.3861	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call				120,461.30800	123,100.940	17.67	0.6123	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put				76,841.30800	74,450.940	17.67	0.3877	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call				121,386.16270	124,045.111	17.64	0.6156	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put				75,766.16270	73,395.111	17.64	0.3844	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				118,295.57410	119,534.573	18.62	0.5427	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				119,705.57410	117,774.573	18.62	0.4573	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				117,925.04590	119,160.940	18.64	0.5414	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				120,335.04590	118,400.940	18.64	0.4586	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				118,667.48440	119,910.237	18.61	0.5440	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				119,077.48440	117,150.237	18.61	0.4560	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>140,278.00</b>	<b>10</b>	<b>422</b>
£ / R	On	21/01/2019	Foreign Exchange Future			17.75520		17.75670			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future			17.78400		17.78540			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			17.86900		17.86940			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			17.92470		17.92500			0.0000	71,698.80	4	397,071
£ / R	On	29/03/2019	Foreign Exchange Future			17.95930		17.96030			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			18.01290		18.11350			0.0000	774,554.70	43	43
£ / R	On	14/06/2019	Foreign Exchange Future			18.20140		18.19520			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.50280		18.48790			0.0000	0.00	0	16,675

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 Future			18.78470		18.77940			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.09680		19.11210			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>846,253.50</b>	<b>47</b>	<b>424,066</b>
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			434.97290	427.593	16.38	0.7220	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			101.67290	92.793	16.38	0.2780	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			1,058.53480	1,055.753	18.57	0.8764	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			53.93480	49.753	18.57	0.1236	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			358.37520	349.929	16.70	0.4166	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			557.77520	548.929	16.70	0.5834	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			494.74800	486.363	16.79	0.4917	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			569.74800	561.663	16.79	0.5083	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,528.74420	3,528.839	20.29	0.9765	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			13.74420	13.539	20.29	0.0235	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,145.90480	2,142.925	19.02	0.9003	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			70.90480	67.625	19.02	0.0997	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			162.27300	156.273	18.13	0.2044	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,427.27300	1,421.573	18.13	0.7956	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,313.08860	2,310.792	19.18	0.9161	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			58.08860	55.492	19.18	0.0839	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,270.27450	1,263.886	17.89	0.7611	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			195.27450	188.586	17.89	0.2389	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			378.92600	370.575	17.11	0.4047	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			753.92600	745.875	17.11	0.5953	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			375.49180	367.150	17.12	0.4019	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			760.49180	752.450	17.12	0.5981	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			382.38660	374.029	17.10	0.4074	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			747.38660	739.329	17.10	0.5926	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			645.31980	636.896	16.91	0.5207	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			515.61980	506.196	16.91	0.4793	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			0.00000	675.839	16.86	0.5073	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			0.00000	578.739	16.86	0.4927	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			637.11180	631.288	17.19	0.4404	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,071.91180	1,059.888	17.19	0.5596	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			633.48370	627.654	17.20	0.4385	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,078.28370	1,066.254	17.20	0.5615	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			640.75290	634.945	17.19	0.4422	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,065.55290	1,053.545	17.19	0.5578	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			912.10410	906.951	17.15	0.4807	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,244.20410	1,224.151	17.15	0.5193	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			908.24790	903.069	17.16	0.4792	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,250.34790	1,230.269	17.16	0.5208	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			915.97460	910.848	17.15	0.4822	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,238.07460	1,218.048	17.15	0.5178	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			824.31250	810.244	17.73	0.3926	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			2,014.91250	1,995.544	17.73	0.6074	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			829.95000	815.877	17.72	0.3947	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			2,000.55000	1,981.177	17.72	0.6053	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			827.12290	813.056	17.73	0.3936	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			2,007.72290	1,988.356	17.73	0.6064	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,063.11920	1,037.088	18.33	0.4183	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,251.01920	2,240.288	18.33	0.5817	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,060.13990	1,034.131	18.33	0.4174	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,258.03990	2,247.331	18.33	0.5826	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,066.09900	1,040.053	18.32	0.4192	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,243.99900	2,233.253	18.32	0.5808	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>846,253.50</b>	<b>47</b>	<b>430,566</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12955		0.12980			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13196		0.13216			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13461		0.13476			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13713		0.13735			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14004		0.14042			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			1,170.04590	1,141.155	24.63	0.7790	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			190.34590	185.755	24.63	0.2210	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			552.24810	523.169	24.23	0.5080	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			572.54810	567.769	24.23	0.4920	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,019.03680	1,993.168	25.03	0.9403	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			39.33680	37.768	25.03	0.0597	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			827.20950	790.808	20.11	0.5711	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			611.00950	595.208	20.11	0.4289	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			464.48150	434.642	21.70	0.3651	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,248.28150	1,239.042	21.70	0.6349	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,406.82560	1,372.996	18.02	0.8059	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			190.62560	177.396	18.02	0.1941	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,305.20740	1,295.565	22.12	0.5486	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,817.16980	1,800.227	21.04	0.7721	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			340.66980	339.027	21.04	0.2279	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,213.05270	1,191.731	21.58	0.6119	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			736.55270	730.531	21.58	0.3881	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			781.70740	756.765	22.12	0.4514	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,100.32320	2,077.846	20.21	0.7830	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			365.12320	365.046	20.21	0.2170	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,495.00110	1,468.690	20.97	0.6425	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			759.80110	755.890	20.97	0.3575	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,048.03280	1,017.974	21.74	0.5023	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,312.83280	1,305.174	21.74	0.4977	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,354.45520	1,308.790	21.53	0.5471	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,312.15520	1,305.190	21.53	0.4529	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,017.22380	968.730	22.46	0.4370	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,974.92380	1,965.130	22.46	0.5630	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,814.97650	1,773.210	20.60	0.6713	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			772.67650	769.610	20.60	0.3287	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	21/01/2019	Foreign Exchange Future			15.95380		15.94250			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.07710		16.06490			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.13780		16.12560			0.0000	16,137.80	1	123,664
€ / R	On	29/03/2019	Foreign Exchange Future			16.12750		16.11530			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.23470		16.28950			0.0000	64,938.80	4	4
€ / R	On	14/06/2019	Foreign Exchange Future			16.44130		16.42310			0.0000	2,466,195.00	150	24,300
€ / R	On	14/08/2019	Foreign Exchange Future			16.65780		16.63540			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.77580		16.75020			0.0000	0.00	0	10,175
€ / R	On	13/12/2019	Foreign Exchange Future			17.09220		17.07360			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.39930		17.39900			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>2,547,271.60</b>	<b>155</b>	<b>163,332</b>
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			432.56410	416.677	16.23	0.7535	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			75.06410	70.477	16.23	0.2465	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			247.82060	238.955	15.69	0.3601	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			542.72060	546.055	15.69	0.6399	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,534.52430	3,522.411	21.39	0.9808	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			10.12430	10.211	21.39	0.0192	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			389.10440	378.393	15.93	0.4371	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			514.70440	516.193	15.93	0.5629	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			743.18020	748.255	15.50	0.7042	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			217.58020	210.455	15.50	0.2958	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			448.61430	448.943	16.08	0.5132	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			463.01430	451.143	16.08	0.4868	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			444.15830	444.410	16.09	0.5096	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			468.55830	456.610	16.09	0.4904	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			453.10520	453.514	16.07	0.5167	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			457.50520	445.714	16.07	0.4833	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			136.24420	134.405	18.29	0.1959	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,340.64420	1,326.605	18.29	0.8041	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			613.03070	599.951	16.43	0.5461	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			408.33070	407.451	16.43	0.4539	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			0.00000	568.466	16.32	0.4964	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			0.00000	523.166	16.32	0.5036	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			990.44410	975.653	17.17	0.5663	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			550.28680	553.657	17.19	0.4317	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			997.18680	982.357	17.19	0.5683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			547.04840	550.385	17.20	0.4297	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,003.94840	989.085	17.20	0.5703	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			553.54410	556.953	17.17	0.4337	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			542.52010	532.693	16.05	0.3550	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,147.92010	1,160.493	16.05	0.6450	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,235.32310	3,213.591	20.56	0.8316	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			220.72310	221.391	20.56	0.1684	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,040.51800	1,051.742	16.30	0.6044	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			645.11800	633.942	16.30	0.3956	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			722.61870	729.371	17.25	0.4640	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,097.21870	1,081.571	17.25	0.5360	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,632.16870	1,612.356	18.10	0.6225	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			599.87270	605.625	18.12	0.3762	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,639.67270	1,619.825	18.12	0.6238	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			604.88160	610.699	18.09	0.3788	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,624.68160	1,604.899	18.09	0.6212	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,281.16890	2,259.315	19.15	0.7159	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			431.36890	435.115	19.15	0.2841	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			602.36870	608.156	18.10	0.3775	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,548.36360	1,560.921	16.00	0.6718	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			624.76360	618.721	16.00	0.3282	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,912.65610	3,892.741	21.07	0.7947	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,744.15950	1,730.866	18.07	0.5845	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,416.72690	3,434.999	15.53	0.9380	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			73.12690	72.799	15.53	0.0620	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			366.25610	364.941	21.07	0.2053	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			805.02600	810.299	18.08	0.4144	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,751.42600	1,738.099	18.08	0.5856	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			802.30320	807.549	18.09	0.4132	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,758.70320	1,745.349	18.09	0.5868	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			807.75950	813.066	18.07	0.4155	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			962.08370	960.801	18.38	0.4225	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,023.08370	2,021.501	18.38	0.5775	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			959.36900	958.071	18.39	0.4215	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,030.36900	2,028.771	18.39	0.5785	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			964.81510	963.540	18.37	0.4235	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,015.81510	2,014.240	18.37	0.5765	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>185,700</b>
<b>Total € / R</b>												<b>2,547,271.60</b>	<b>155</b>	<b>349,032</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.02850		9.98980			0.0000	10,028.50	1	7,365
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.15370		10.11080			0.0000	203,074.00	20	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.29130		10.24370			0.0000	0.00	0	650
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.42130		10.37830			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.56700		10.53550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>												<b>213,102.50</b>	<b>21</b>	<b>24,156</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			112.40830	121.192	14.51	0.3088	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			492.60830	462.692	14.51	0.6912	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			117.06640	126.200	14.45	0.3189	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			477.26640	447.700	14.45	0.6811	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			114.71460	123.673	14.48	0.3138	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			484.91460	455.173	14.48	0.6862	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,014.47700	979.026	15.54	0.7687	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			123.79570	131.158	15.56	0.2290	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,022.99570	987.458	15.56	0.7710	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			122.33490	129.609	15.58	0.2266	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,031.53490	995.909	15.58	0.7734	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			125.27700	132.726	15.54	0.2313	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			295.41250	311.919	14.63	0.3825	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			801.71250	770.619	14.63	0.6175	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			292.79440	309.088	14.64	0.3798	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			809.09440	777.788	14.64	0.6202	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			290.20700	306.282	14.66	0.3771	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			816.50700	784.982	14.66	0.6229	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			896.00530	868.941	14.64	0.5979	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			371.61200	387.430	14.66	0.3998	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			903.31200	876.130	14.66	0.6002	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			377.12030	393.176	14.62	0.4045	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			888.82030	861.876	14.62	0.5955	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			970.00550	941.830	14.81	0.6207	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			348.30550	363.130	14.81	0.3793	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			374.30530	390.241	14.64	0.4021	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			478.50420	490.315	15.12	0.4229	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,003.00420	983.315	15.12	0.5771	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			475.55600	487.299	15.14	0.4209	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,010.05600	990.299	15.14	0.5791	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			481.47150	493.349	15.11	0.4250	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			995.97150	976.349	15.11	0.5750	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>213,102.50</b>	<b>21</b>	<b>25,156</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.57540		10.49830			0.0000	19,564,490.00	1,850	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.71230		10.63140			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.86040		10.77410			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.87530		10.78830			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.01390		10.93100			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>19,564,490.00</b>	<b>1,850</b>	<b>1,400</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			181.87510	206.151	14.97	0.4245	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			413.57510	360.751	14.97	0.5755	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			178.77150	202.668	15.00	0.4191	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			420.47150	367.268	15.00	0.5809	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			185.02710	209.686	14.95	0.4300	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			406.72710	354.286	14.95	0.5700	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			348.71420	379.950	15.01	0.4866	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			517.31420	467.650	15.01	0.5134	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			345.09910	376.023	15.03	0.4829	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			523.69910	473.723	15.03	0.5171	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			352.36710	383.911	14.99	0.4903	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			510.96710	461.611	14.99	0.5097	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			331.98540	358.173	15.82	0.3856	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			937.88540	877.773	15.82	0.6144	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			329.45740	355.359	15.83	0.3832	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			945.35740	884.959	15.83	0.6168	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			326.95000	352.572	15.85	0.3809	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			952.85000	892.171	15.85	0.6191	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			375.82360	403.313	15.92	0.3783	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,127.52360	1,068.013	15.92	0.6217	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			373.41240	400.736	15.93	0.3763	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,135.11240	1,075.436	15.93	0.6237	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			378.25200	405.907	15.90	0.3802	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,119.95200	1,060.607	15.90	0.6198	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			480.74290	508.915	16.29	0.4024	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,239.74290	1,185.015	16.29	0.5976	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			478.15850	506.185	16.30	0.4007	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,247.15850	1,192.285	16.30	0.5993	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			483.34740	511.666	16.27	0.4041	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,232.34740	1,177.766	16.27	0.5959	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>19,564,490.00</b>	<b>1,850</b>	<b>1,400</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			58.48000		105.52000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.38430		14.36840			0.0000	0.00	0	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			14.67040		14.64940			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.98430		14.95680			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.28090		15.26210			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.56570		15.56050			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,193</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			371.41260	373.917	16.60	0.4816	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			473.01260	459.617	16.60	0.5184	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			367.50850	369.933	16.62	0.4778	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			479.10850	465.633	16.62	0.5222	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			375.35350	377.939	16.58	0.4853	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			466.95350	453.639	16.58	0.5147	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			628.11120	634.468	17.27	0.5083	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			708.71120	694.068	17.27	0.4917	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			624.10280	630.389	17.28	0.5060	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			714.70280	699.989	17.28	0.4940	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			632.14710	638.571	17.25	0.5107	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			702.74710	688.171	17.25	0.4893	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			629.90140	638.220	18.74	0.4135	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,363.10140	1,343.920	18.74	0.5865	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			627.02520	635.295	18.75	0.4120	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,370.22520	1,350.995	18.75	0.5880	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			632.79160	641.155	18.73	0.4150	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,355.99160	1,336.855	18.73	0.5850	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			831.05660	838.755	19.06	0.4437	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,518.95660	1,507.855	19.06	0.5563	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			828.02510	835.699	19.07	0.4425	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,525.92510	1,514.799	19.07	0.5575	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			825.00590	832.649	19.08	0.4412	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,532.90590	1,521.750	19.08	0.5588	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			900.74310	903.963	19.64	0.4199	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,970.24310	1,968.263	19.64	0.5801	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			898.11670	901.323	19.65	0.4189	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,977.61670	1,975.623	19.65	0.5811	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			903.37900	906.612	19.63	0.4209	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,962.87900	1,960.912	19.63	0.5791	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,193</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04520		2.04030			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06760		2.06180			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	2.10	Put			940.39530	898.140	16.24	0.6328	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			404.31680	413.420	15.95	0.4174	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			801.31680	761.420	15.95	0.5826	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			372.70980	380.587	16.10	0.3918	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			869.70980	828.587	16.10	0.6082	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			343.39530	350.140	16.24	0.3672	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,287.12040	1,320.141	15.26	0.6853	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			469.12040	444.141	15.26	0.3147	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,227.10240	1,255.896	15.26	0.6673	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			509.10240	479.896	15.26	0.3327	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,349.13710	1,386.243	15.27	0.7030	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			431.13710	410.243	15.27	0.2970	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			2.17610		2.17420			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21810		2.21500			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26360		2.25970			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30290		2.30000			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.43620		2.44550			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,156.62000	1,139.094	16.46	0.6889	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			351.46370	352.495	16.20	0.3536	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,009.46370	991.495	16.20	0.6464	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			324.37310	325.314	16.33	0.3318	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,082.37310	1,064.314	16.33	0.6682	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			298.62000	300.094	16.46	0.3111	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			575.44750	564.424	15.10	0.3578	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,171.03420	1,190.266	15.18	0.6241	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			621.03420	609.266	15.18	0.3759	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,284.34040	1,305.131	15.07	0.6599	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			534.34040	524.132	15.07	0.3401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,225.44750	1,245.424	15.10	0.6422	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			719.79630	731.286	16.89	0.3640	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,122.79630	2,095.286	16.89	0.6360	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			771.81650	784.064	16.72	0.3850	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,974.81650	1,948.064	16.72	0.6150	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			745.32400	757.191	16.80	0.3744	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,048.32400	2,021.191	16.80	0.6256	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			713.47390	718.012	17.63	0.3114	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,113.47390	3,089.012	17.63	0.6886	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			694.41920	698.711	17.70	0.3042	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,194.41920	3,169.711	17.70	0.6958	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			733.13170	737.924	17.55	0.3187	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,033.13170	3,008.924	17.55	0.6813	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,270.37460	1,229.380	18.08	0.4007	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,915.37460	2,967.380	18.08	0.5993	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,243.71080	1,203.446	18.14	0.3939	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,988.71080	3,041.447	18.14	0.6061	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,297.67920	1,255.965	18.02	0.4077	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,842.67920	2,893.965	18.02	0.5923	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			1.79350		1.78790			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81720		1.81110			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			544.41880	564.650	17.60	0.5254	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			565.41880	529.650	17.60	0.4746	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			501.41720	519.652	17.70	0.4966	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			622.41720	584.652	17.70	0.5034	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			590.29190	612.580	17.51	0.5546	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			511.29190	477.580	17.51	0.4454	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,099.81160	1,128.532	17.33	0.6324	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			588.81160	556.532	17.33	0.3676	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,047.67220	1,075.564	17.44	0.6130	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			636.67220	603.564	17.44	0.3870	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,154.02440	1,183.612	17.22	0.6517	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			543.02440	511.612	17.22	0.3483	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13610		0.13560			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13620		0.13450			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13610		0.13460			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13500		0.13430			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13360		0.13380			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			1.65090		1.64380			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67550		1.66740			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			9.43870		9.47070			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55840		9.58700			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.68870		9.71450			0.0000	2,063,693.10	213	213
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.81170		9.84150			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.31350		10.39770			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>2,063,693.10</b>	<b>213</b>	<b>213</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			263.66300	280.443	14.10	0.5503	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			200.37960	185.378	14.13	0.4431	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			269.67960	286.678	14.13	0.5569	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			208.41300	192.972	14.07	0.4564	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			257.71300	274.272	14.07	0.5436	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			204.36300	189.143	14.10	0.4497	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			233.83020	223.455	14.80	0.3692	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			566.83020	585.055	14.80	0.6308	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			230.90390	220.613	14.82	0.3655	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			573.90390	592.213	14.82	0.6345	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			236.78920	226.334	14.78	0.3729	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			559.78920	577.934	14.78	0.6271	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			408.27630	397.151	14.66	0.4701	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			543.77630	558.451	14.66	0.5299	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			404.52990	393.483	14.67	0.4669	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			550.02990	564.783	14.67	0.5331	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			412.05840	400.854	14.64	0.4733	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			537.55840	552.154	14.64	0.5267	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			377.05080	367.196	15.45	0.3881	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			885.55080	905.496	15.45	0.6119	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			374.31350	364.516	15.47	0.3858	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			892.81350	912.816	15.47	0.6142	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			379.90150	369.898	15.43	0.3904	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			878.40150	898.198	15.43	0.6096	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			668.04040	627.154	16.05	0.4897	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			790.34040	833.654	16.05	0.5103	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			664.31520	623.596	16.07	0.4876	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			796.61520	840.096	16.07	0.5124	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			671.78250	630.733	16.04	0.4918	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			784.08250	827.233	16.04	0.5082	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>2,063,693.10</b>	<b>213</b>	<b>213</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.31790		1.31890			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32180		1.32250			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			211.00000	221.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			311.00000	321.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			111.00000	121.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			25.00000	18.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			75.00000	82.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			125.00000	118.000		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			1.27780		1.28220			0.0000	6,389.00	5	400
QUANTO £On 14/06/2019 Foreign Exchange Future			1.28320		1.28760			0.0000	0.00	0	0
QUANTO £On 16/09/2019 Foreign Exchange Future			1.28890		1.29310			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.29400		1.29820			0.0000	0.00	0	0
QUANTO £On 16/03/2020 Foreign Exchange Future			1.29930		1.30320			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>6,389.00</b>	<b>5</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>									<b>6,389.00</b>	<b>5</b>	<b>400</b>
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15040		1.15340			0.0000	0.00	0	25
QUANTO €On 14/06/2019 Foreign Exchange Future			1.15910		1.16220			0.0000	0.00	0	582
QUANTO €On 16/09/2019 Foreign Exchange Future			1.16860		1.17160			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.17740		1.18020			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.18380		1.18640			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>607</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>607</b>
SGD / R On 18/03/2019 Foreign Exchange Future			10.34540		10.32690			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.48470		10.46340			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			264.85750	271.593	14.99	0.5162	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			277.95750	266.193	14.99	0.4838	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			260.32900	266.925	15.00	0.5103	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			283.42900	271.525	15.00	0.4897	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			269.44620	276.322	14.98	0.5221	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			272.54620	260.922	14.98	0.4779	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			665.57650	680.584	14.61	0.7060	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			202.17650	195.884	14.61	0.2940	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			659.25690	674.174	14.63	0.7023	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			205.85690	199.474	14.63	0.2977	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			671.93750	687.294	14.61	0.7096	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			198.53750	192.594	14.61	0.2904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.46670		2.50020			0.0000	0.00	0	19,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38490		2.41560			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			23.96500	18.893	22.19	0.1580	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			253.76500	282.193	22.19	0.8420	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			22.51040	17.702	22.24	0.1496	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			262.31040	291.002	22.24	0.8504	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			25.50500	20.157	22.14	0.1667	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			245.30500	273.457	22.14	0.8333	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.13380	0.977	24.11	0.0082	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,115.53380	1,146.077	24.11	0.9918	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.07450	0.926	24.11	0.0078	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,125.47450	1,156.026	24.11	0.9922	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.19630	1.031	24.11	0.0086	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,105.59630	1,136.131	24.11	0.9914	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>19,000</b>
<b>Total Futures</b>												<b>642 176 873.40</b>	<b>46,222</b>	<b>1,402,216</b>
<b>Total Options</b>												<b>11 963 050.50</b>	<b>45,000</b>	<b>5,513,190</b>
<b>Grand Total:</b>												<b>654,139,923.90</b>	<b>91,222</b>	<b>6,915,406</b>