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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/02/2019 Foreign Exchange Future			14.14740		14.12510			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			14.15400		14.13190			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			14.15560		14.13360			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			14.15900		14.13710			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			14.16580		14.14400			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.16750		14.14570			0.0000	0.00	0	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			14.17750		14.15580			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.18930		14.16770			0.0000	891,939,398.00	62,860	576,961
\$ / R On 22/03/2019 Foreign Exchange Future			14.19610		14.17460			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.20470		14.18330			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			14.20810		14.18680			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			14.21490		14.19370			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			14.22010		14.19900			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.23720		14.21640			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.25640		14.23560			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.26170		14.24080			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.26350		14.24260			0.0000	5,562,765.00	390	1,052
\$ / R On 09/05/2019 Foreign Exchange Future			14.27950		14.25840			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.28660		14.26540			0.0000	0.00	0	93
\$ / R On 31/05/2019 Foreign Exchange Future			14.31880		14.29740			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.32410		14.30280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2019	Foreign Exchange Future			14.32590		14.30460			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.33660		14.31530			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.34380		14.32250			0.0000	11,044,726.00	770	106,010
\$ / R	On	20/06/2019	Foreign Exchange Future			14.35450		14.33310			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.36870		14.34730			0.0000	0.00	0	753
\$ / R	On	01/07/2019	Foreign Exchange Future			14.37410		14.35260			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.37770		14.35610			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.42770		14.40610			0.0000	0.00	0	430
\$ / R	On	01/08/2019	Foreign Exchange Future			14.42940		14.40790			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.45090		14.42960			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.48120		14.46040			0.0000	0.00	0	187
\$ / R	On	02/09/2019	Foreign Exchange Future			14.48660		14.46580			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.49010		14.46950			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.49190		14.47130			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.51150		14.49130			0.0000	73,094,425.50	5,037	22,783
\$ / R	On	30/09/2019	Foreign Exchange Future			14.53730		14.51630			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.54110		14.51980			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.59450		14.57240			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.64660		14.62610			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.65210		14.63160			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.65570		14.63530			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.67200		14.65180			0.0000	542,864.00	37	10,513
\$ / R	On	31/12/2019	Foreign Exchange Future			14.70510		14.68480			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.70880		14.68840			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.76320		14.74150			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.82210		14.79970			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.84900		14.82680			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.88170		14.85970			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.93360		14.91190			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.00020		14.97830			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.02020		14.99810			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.11250		15.08890			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.21110		15.19030			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>982,184,178.50</b>	<b>69,094</b>	<b>859,082</b>
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Call			581.70060	602.575	32.91	0.9627	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.55	Put			6.60060	5.175	32.91	0.0373	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Call			349.50310	368.454	30.26	0.8689	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.80	Put			24.40310	21.054	30.26	0.1311	0.00	0	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			1.53680	1.133	35.86	0.0089	0.00	0	0
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			836.63680	858.533	35.86	0.9911	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			129.97970	111.823	20.80	0.4065	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			191.87970	195.823	20.80	0.5935	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			38.73080	32.680	20.75	0.1525	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			422.33080	438.280	20.75	0.8475	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			1.00760	0.717	24.03	0.0043	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	12.83	Call		1,308.10760	1,329.717	24.03	0.9957	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,138.86580	1,160.340	22.72	0.9921	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		1.76580	1.340	22.72	0.0079	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		135.97030	138.106	20.22	0.4263	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		248.87030	229.106	20.22	0.5737	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,139.96110	1,117.579	25.40	0.9696	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		7.06110	6.579	25.40	0.0304	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		447.91230	425.844	21.63	0.7656	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		65.01230	64.844	21.63	0.2344	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		646.30950	623.766	22.83	0.8693	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		33.40950	32.766	22.83	0.1307	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		154.69850	157.583	19.96	0.4695	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		217.59850	198.583	19.96	0.5305	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,495.33850	1,473.164	27.09	0.9893	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		2.43850	2.164	27.09	0.0107	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		472.08000	489.193	19.40	0.8636	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		34.98000	30.193	19.40	0.1364	0.00	0	600
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		325.19720	305.184	19.24	0.6249	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		129.19720	130.984	19.24	0.3751	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		41.32940	36.858	16.81	0.1502	3,685,830.00	100,000	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		487.02940	504.358	16.81	0.8498	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Call		0.00000	726.267	16.01	0.9529	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.45	Put		0.00000	8.767	16.01	0.0471	876,740.00	100,000	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		365.80510	345.240	19.36	0.6525	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		121.50510	122.740	19.36	0.3475	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		13.42960	12.148	16.17	0.0618	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		659.12960	679.648	16.17	0.9382	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		8.50450	7.700	16.51	0.0410	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		754.20450	775.200	16.51	0.9590	0.00	0	50,000
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,026.61210	1,004.252	21.41	0.9030	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		32.41210	31.752	21.41	0.0970	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		351.63140	361.101	16.95	0.6721	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		135.83140	123.601	16.95	0.3279	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		337.17600	320.574	17.67	0.5432	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		148.73360	151.317	18.64	0.3290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		511.03360	492.017	18.64	0.6710	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,322.43040	1,300.425	21.92	0.9205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		30.13040	29.725	21.92	0.0795	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,923.28920	2,901.635	24.84	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		0.98920	0.935	24.84	0.0033	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		91.41460	92.337	19.78	0.2172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		743.71460	723.037	19.78	0.7828	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,734.99050	1,713.210	22.82	0.9635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		12.69050	12.510	22.82	0.0365	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,333.29940	3,311.663	27.72	0.9970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.99940	0.963	27.72	0.0030	0.00	0	16,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		200.53120	204.749	17.94	0.4182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		382.83120	365.449	17.94	0.5818	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,513.18800	1,491.195	22.47	0.9433	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		20.88800	20.495	22.47	0.0567	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,434.83400	2,413.285	23.88	0.9914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		2.53400	2.585	23.88	0.0086	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		141.45110	143.812	18.76	0.3156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		533.75110	514.512	18.76	0.6844	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,969.73990	1,948.094	23.18	0.9774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		7.43990	7.394	23.18	0.0226	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,255.24070	1,276.474	18.05	0.9734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		7.54070	7.174	18.05	0.0266	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		156.37750	159.198	18.53	0.3429	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		488.67750	469.898	18.53	0.6571	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,842.25150	1,820.542	22.98	0.9706	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		9.95150	9.842	22.98	0.0294	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,061.05110	1,081.869	17.25	0.9549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		13.35110	12.569	17.25	0.0451	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		1,657.41680	1,635.572	22.70	0.9574	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		15.11680	14.872	22.70	0.0426	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		833.83310	853.695	16.28	0.9165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		26.13310	24.395	16.28	0.0835	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		936.95210	957.331	16.72	0.9368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		19.25210	18.031	16.72	0.0632	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		2,216.51350	2,194.939	23.55	0.9864	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		4.21350	4.239	23.55	0.0136	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		549.62910	563.445	16.19	0.7936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		81.92910	74.145	16.19	0.2064	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		89.89480	90.777	19.82	0.2140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		752.19480	731.477	19.82	0.7860	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		564.56470	578.660	16.14	0.8036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		76.86470	69.360	16.14	0.1964	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		104.55880	105.838	19.46	0.2442	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		676.85880	656.538	19.46	0.7558	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		88.39970	89.243	19.85	0.2109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		760.69970	739.943	19.85	0.7891	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		485.26030	497.812	16.40	0.7461	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		107.56030	98.512	16.40	0.2539	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		2,853.29140	2,831.700	24.51	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		0.99140	1.000	24.51	0.0035	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put		2,933.28900	2,911.636	24.91	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call		0.98900	0.936	24.91	0.0033	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put		3,063.28860	3,041.641	25.83	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call		0.98860	0.941	25.83	0.0032	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call		332.27170	341.464	16.98	0.5995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put		204.57170	192.164	16.98	0.4005	0.00	0	7,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,833.35380	3,811.734	31.24	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			1.05380	1.034	31.24	0.0029	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,233.42390	4,211.817	34.06	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			1.12390	1.117	34.06	0.0029	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			54.37960	54.386	20.81	0.1369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,006.67960	985.086	20.81	0.8631	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			48.11600	47.994	21.04	0.1225	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,070.41600	1,048.694	21.04	0.8775	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,803.36460	2,781.820	24.44	0.9961	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.06460	1.120	24.44	0.0039	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,793.39000	2,771.846	24.42	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.09000	1.146	24.42	0.0040	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			53.43610	53.422	20.84	0.1348	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,015.73610	994.122	20.84	0.8652	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			534.91930	548.455	16.23	0.7834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			87.21930	79.155	16.23	0.2166	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,414.95460	2,393.405	23.85	0.9911	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			2.65460	2.704	23.85	0.0089	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			62.55760	62.749	20.55	0.1553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			934.85760	913.449	20.55	0.8447	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,133.28990	3,111.645	26.32	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.98990	0.945	26.32	0.0031	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			666.87010	682.732	15.84	0.8626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			49.17010	43.432	15.84	0.1374	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,128.64280	1,149.636	17.53	0.9624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			10.94280	10.336	17.53	0.0376	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,137.36030	2,115.769	23.43	0.9840	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			5.06030	5.069	23.43	0.0160	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,360.43300	1,338.408	22.05	0.9255	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			28.13300	27.708	22.05	0.0745	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,032.23390	1,052.965	17.12	0.9512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			14.53390	13.665	17.12	0.0488	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			708.45730	724.960	15.72	0.8822	0.00	0	145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			40.75730	35.660	15.72	0.1178	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			626.48710	641.682	15.95	0.8412	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			58.78710	52.382	15.95	0.1588	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			121.62900	123.397	19.11	0.2780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			603.92900	584.097	19.11	0.7220	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			56.31670	56.365	20.74	0.1413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			988.61670	967.065	20.74	0.8587	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			861.75330	881.772	16.40	0.9226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			24.05330	22.472	16.40	0.0774	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,379.48720	1,357.453	22.12	0.9279	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			27.18720	26.753	22.12	0.0721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,676.77210	1,654.945	22.73	0.9590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			14.47210	14.245	22.73	0.0410	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	14.99	Put		890.58710	869.316	20.38	0.8321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		68.28710	68.616	20.38	0.1679	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		255.93990	261.935	17.35	0.5030	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		288.23990	272.635	17.35	0.4970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		1,822.70350	1,800.982	22.95	0.9694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		10.40350	10.282	22.95	0.0306	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		169.96070	173.205	18.33	0.3668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		452.26070	433.905	18.33	0.6332	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		92.96180	93.925	19.74	0.2204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		735.26180	714.625	19.74	0.7796	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		899.40050	878.100	20.42	0.8347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		67.10050	67.400	20.42	0.1653	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		796.87340	816.507	16.12	0.9078	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		29.17340	27.207	16.12	0.0922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		178.63970	182.157	18.21	0.3818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		430.93970	412.857	18.21	0.6182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,373.03240	1,394.412	18.53	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		5.33240	5.112	18.53	0.0192	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,097.96120	1,076.193	21.14	0.8832	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		45.66120	45.493	21.14	0.1168	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		445.02230	456.737	16.54	0.7125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		127.32230	117.436	16.54	0.2875	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		23.72550	23.265	22.38	0.0634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,456.02550	1,433.965	22.38	0.9366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,265.70930	1,243.744	21.73	0.9125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		33.40930	33.044	21.73	0.0875	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		726.83550	706.241	19.70	0.7763	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		94.53550	95.541	19.70	0.2237	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		318.40620	302.166	17.55	0.5261	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		236.10620	241.466	17.55	0.4739	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		610.68780	625.611	16.00	0.8322	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		62.98780	56.311	16.00	0.1678	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		459.45700	441.014	18.37	0.6381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		167.15700	170.314	18.37	0.3619	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		464.86850	476.999	16.47	0.7295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		117.16850	107.699	16.47	0.2705	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		0.99080	0.947	26.53	0.0031	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,163.29080	3,141.647	26.53	0.9969	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,482.38720	5,460.799	34.41	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.08720	0.099	34.41	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		165.17620	153.930	16.77	0.3462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		382.87620	393.230	16.77	0.6538	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		2,018.94640	1,997.319	23.25	0.9795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		6.64640	6.619	23.25	0.0205	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,125.63520	1,103.824	21.24	0.8886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		43.33520	43.124	21.24	0.1114	0.00	0	1,500

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	15.32	Call			38.37010	38.076	21.46	0.0995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,190.67010	1,168.776	21.46	0.9005	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			37.71010	37.406	21.50	0.0980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,200.01010	1,178.106	21.50	0.9020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			39.04200	38.758	21.43	0.1012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,181.34200	1,159.458	21.43	0.8988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			326.95990	336.027	17.00	0.5935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			209.25990	196.727	17.00	0.4065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,367.92800	2,389.515	21.95	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.22800	0.215	21.95	0.0009	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,108.22920	2,129.802	21.07	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.52920	0.502	21.07	0.0021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			33.46410	31.160	15.92	0.1043	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			751.16410	770.460	15.92	0.8957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,667.78500	2,689.379	22.97	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.08500	0.079	22.97	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,837.71460	3,859.314	30.33	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.01460	0.014	30.33	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,427.88740	2,449.476	22.15	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.18740	0.176	22.15	0.0007	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			473.98220	455.366	18.45	0.6477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			161.68220	164.666	18.45	0.3523	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,412.44820	1,433.865	18.69	0.9827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			4.74820	4.565	18.69	0.0173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			513.28530	526.399	16.30	0.7677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			95.58530	87.099	16.30	0.2323	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			864.27330	843.094	20.29	0.8241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			71.97330	72.394	20.29	0.1759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,079.58310	1,057.845	21.07	0.8794	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			47.28310	47.145	21.07	0.1206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			742.53730	761.314	15.88	0.8931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			34.83730	32.014	15.88	0.1069	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,312.95280	1,290.954	21.89	0.9192	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			30.65280	30.254	21.89	0.0808	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			349.95980	333.126	17.74	0.5544	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			217.65980	222.426	17.74	0.4456	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,398.57420	1,376.532	22.18	0.9301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			26.27420	25.832	22.18	0.0699	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,699.64210	1,721.161	19.68	0.9927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			1.94210	1.861	19.68	0.0073	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			438.52930	450.104	16.56	0.7067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			130.82930	120.805	16.56	0.2933	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,659.90030	1,681.409	19.54	0.9917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			2.20030	2.109	19.54	0.0083	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			413.17370	424.200	16.65	0.6835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			145.47370	134.900	16.65	0.3165	0.00	0	720

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	15.17	Put			1,052.12640	1,030.438	20.97	0.8735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			49.82640	49.738	20.97	0.1265	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,913.28940	2,891.635	24.77	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.98940	0.935	24.77	0.0033	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			172.80750	176.142	18.29	0.3718	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			445.10750	426.842	18.29	0.6282	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,177.18670	1,198.284	17.73	0.9671	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			9.48670	8.984	17.73	0.0329	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,274.81880	1,296.081	18.13	0.9748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			7.11880	6.781	18.13	0.0252	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			354.13980	363.839	16.89	0.6238	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			186.43980	174.540	16.89	0.3762	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			224.87600	229.874	17.67	0.4568	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			124.19930	115.050	16.46	0.2696	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			498.79930	511.150	16.46	0.7304	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			303.69940	288.366	17.35	0.4921	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			278.29940	284.466	17.35	0.5079	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			1.47730	1.242	18.74	0.0047	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,974.77730	1,995.942	18.74	0.9953	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			400.25880	409.390	16.75	0.6188	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			216.95880	204.690	16.75	0.3812	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			197.48310	201.248	18.24	0.3705	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			514.18310	496.548	18.24	0.6295	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			470.08510	480.804	16.49	0.6817	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			166.78510	156.104	16.49	0.3183	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,634.83860	1,613.782	21.97	0.9270	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			31.63860	31.882	21.97	0.0730	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			450.92680	434.425	17.90	0.5806	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			237.72680	242.525	17.90	0.4194	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,299.30220	1,278.187	21.22	0.8791	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			56.10220	56.287	21.22	0.1209	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			311.88680	318.729	17.21	0.5152	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			325.08680	310.629	17.21	0.4848	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			291.58710	297.875	17.39	0.4902	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			354.78710	339.775	17.39	0.5098	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			791.85740	808.344	15.75	0.8653	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			55.05740	50.244	15.75	0.1347	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			169.22400	159.113	16.50	0.3160	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			486.02400	497.213	16.50	0.6840	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			14.86070	12.831	16.16	0.0418	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,201.66070	1,220.931	16.16	0.9582	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			646.99080	628.446	18.84	0.6900	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			163.79080	166.546	18.84	0.3100	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			19.25860	16.777	15.73	0.0516	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,162.95860	1,181.677	15.73	0.9484	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			147.59850	139.017	16.20	0.2721	0.00	0	100



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			586.59850	599.117	16.20	0.7279	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			436.16330	420.770	17.59	0.5463	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			285.16330	290.870	17.59	0.4537	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			319.42480	307.518	16.75	0.4323	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			425.82480	434.718	16.75	0.5677	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			992.20890	973.250	19.48	0.7272	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			187.80890	189.650	19.48	0.2728	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			360.57350	347.059	17.01	0.4280	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			491.37350	498.759	17.01	0.5720	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,483.86000	1,463.349	20.90	0.8264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			116.46000	116.849	20.90	0.1736	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,799.78390	1,779.193	21.65	0.8724	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			82.38390	82.693	21.65	0.1276	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			841.84240	823.569	18.94	0.6686	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			244.44240	247.069	18.94	0.3314	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			432.71370	438.717	17.35	0.5201	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			440.11370	425.217	17.35	0.4799	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,280.77220	1,298.505	15.34	0.9213	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			38.17220	35.005	15.34	0.0787	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			123.00550	115.668	15.89	0.2015	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			875.60550	889.168	15.89	0.7985	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			454.76470	461.200	17.25	0.5386	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			412.16470	397.700	17.25	0.4614	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			30.40250	27.745	15.25	0.0650	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,353.00250	1,371.245	15.25	0.9350	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			270.86710	258.829	16.74	0.3366	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			669.26710	678.329	16.74	0.6634	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			215.49240	204.786	16.46	0.2877	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			753.89240	764.286	16.46	0.7123	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			436.16860	421.230	17.41	0.4564	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			494.56860	500.730	17.41	0.5436	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			362.15270	348.127	17.11	0.3997	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			587.55270	594.727	17.11	0.6003	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			551.17540	558.045	17.45	0.5392	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			503.77540	489.245	17.45	0.4608	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,661.43550	1,641.625	20.96	0.7972	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			168.83550	170.425	20.96	0.2028	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			573.46130	580.698	17.35	0.5544	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			476.06130	461.898	17.35	0.4456	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,367.19280	1,384.230	15.58	0.8888	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			69.79280	65.430	15.58	0.1112	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,017.25200	999.373	19.20	0.6614	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			304.65200	308.173	19.20	0.3386	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,980.58180	1,960.313	21.64	0.8414	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			127.98180	129.113	21.64	0.1586	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			93.08100	87.718	15.72	0.1401	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,250.48100	1,266.518	15.72	0.8599	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			18.47710	17.602	17.27	0.0329	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,181.27710	2,201.702	17.27	0.9671	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			666.15640	650.159	17.94	0.5337	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			460.75640	466.059	17.94	0.4663	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			580.83850	588.380	17.31	0.5443	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			515.53850	501.780	17.31	0.4557	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			308.26480	297.488	16.51	0.3297	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			793.56480	804.088	16.51	0.6703	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			670.08140	678.909	16.95	0.6007	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			414.78140	402.309	16.95	0.3993	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			626.41230	634.617	17.12	0.5738	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			461.11230	448.017	17.12	0.4262	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,069.18400	2,088.275	16.60	0.9567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			26.68400	24.475	16.60	0.0433	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			724.15820	708.271	18.00	0.5443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			466.65820	472.071	18.00	0.4557	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,625.48310	1,643.281	15.65	0.9170	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			591.52040	576.666	17.53	0.4878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			540.06370	546.460	17.56	0.5095	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			597.56370	582.660	17.56	0.4905	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			548.00190	554.504	17.51	0.5150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			585.50190	570.704	17.51	0.4850	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			140.12830	133.473	15.77	0.1846	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,502.21250	1,483.195	20.24	0.7524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			224.71250	226.995	20.24	0.2476	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,021.28470	1,003.792	18.92	0.6436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			343.78470	347.592	18.92	0.3564	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			544.02040	550.466	17.53	0.5122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,016.25570	1,029.459	15.98	0.7645	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			572.48980	579.775	17.39	0.5319	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			549.98980	535.975	17.39	0.4681	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,718.41060	1,736.523	15.85	0.9274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			45.91060	42.723	15.85	0.0726	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,162.62830	1,177.273	15.77	0.8154	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			947.57760	960.034	16.09	0.7372	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			579.51150	564.768	17.49	0.4822	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			552.01150	558.568	17.49	0.5178	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,201.02120	1,216.015	15.71	0.8273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			128.52120	122.215	15.71	0.1727	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			193.75570	185.659	15.98	0.2355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			521.69830	507.910	17.30	0.4538	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			345.01890	333.098	16.62	0.3507	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			767.51890	776.898	16.62	0.6493	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			616.64390	624.395	17.20	0.5607	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			494.14390	480.595	17.20	0.4393	0.00	0	13,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		225.07760	216.234	16.09	0.2628	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		183.13620	185.387	20.84	0.2071	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,926.12460	1,906.765	21.20	0.8175	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		158.62460	160.565	21.20	0.1825	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,418.37740	1,399.560	20.02	0.7368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		240.87740	243.360	20.02	0.2632	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		594.19830	601.710	17.30	0.5462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		426.05020	413.164	16.95	0.4012	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,536.09400	1,517.001	20.33	0.7584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		218.59400	220.802	20.33	0.2416	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		443.39630	448.496	18.15	0.4379	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		770.89630	754.696	18.15	0.5621	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,750.63620	1,731.587	20.84	0.7929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		273.38610	276.278	19.63	0.2937	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		714.06600	722.864	16.82	0.6195	0.00	0	11,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		391.56600	379.064	16.82	0.3805	0.00	0	287,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		449.91920	455.108	18.11	0.4429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		757.41920	741.308	18.11	0.5571	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		678.55020	686.964	16.95	0.5988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		51.82390	52.782	25.08	0.0634	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,097.38080	1,079.580	19.14	0.6644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		319.88080	323.380	19.14	0.3356	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		622.02740	606.913	17.64	0.5016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		524.52740	530.713	17.64	0.4984	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,270.88610	1,252.478	19.63	0.7063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		169.18050	171.254	21.04	0.1931	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,402.95150	1,419.606	15.45	0.8806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		80.45150	75.806	15.45	0.1194	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		778.59970	788.098	16.58	0.6553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		336.09970	324.298	16.58	0.3447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,689.32390	3,668.982	25.08	0.9366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		221.62910	223.875	20.28	0.2446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		382.00020	369.610	16.78	0.3745	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		724.50020	733.410	16.78	0.6255	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,776.70940	1,757.610	20.89	0.7968	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		179.20940	181.410	20.89	0.2032	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,846.68050	1,827.454	21.04	0.8069	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		314.37160	302.877	16.49	0.3298	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,460.13440	1,441.214	20.13	0.7448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		232.63440	235.014	20.13	0.2552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,208.78390	1,223.846	15.70	0.8296	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		126.28390	120.046	15.70	0.1704	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,519.12910	1,500.075	20.28	0.7554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		391.70850	396.133	18.53	0.3966	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,419.77820	1,436.557	15.43	0.8844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		77.27820	72.757	15.43	0.1156	0.00	0	911

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	13.13	Put			103.44160	97.955	15.59	0.1458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,295.94160	1,311.755	15.59	0.8542	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			806.87160	816.677	16.49	0.6702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			52.98310	49.481	15.65	0.0830	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,672.98420	1,654.095	20.68	0.7808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			195.48420	197.895	20.68	0.2192	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,634.84280	3,655.835	20.13	0.9961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			2.34280	2.034	20.13	0.0039	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			889.20850	872.333	18.53	0.6034	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			823.80450	807.839	18.21	0.5743	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			436.90450	442.339	18.21	0.4257	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,966.95780	2,946.340	23.02	0.9044	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			80.05780	80.840	23.02	0.0956	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,130.08500	2,110.784	21.29	0.8271	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			157.38500	159.484	21.29	0.1729	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			635.25800	643.560	17.17	0.5526	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			537.95800	524.860	17.17	0.4474	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,813.02290	1,794.266	20.68	0.7860	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			337.71900	342.087	19.07	0.3366	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			200.32290	202.966	20.68	0.2140	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			657.75640	666.367	17.07	0.5664	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			510.45640	497.667	17.07	0.4336	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			90.65230	86.116	15.35	0.1267	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,437.95230	1,454.816	15.35	0.8733	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,160.41900	1,143.387	19.07	0.6634	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			129.58360	123.792	15.51	0.1664	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,292.18360	1,307.892	15.51	0.8336	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,236.74290	2,217.388	21.38	0.8339	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			152.84290	155.088	21.38	0.1661	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,104.55400	1,118.584	15.79	0.7719	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			198.45400	190.884	15.79	0.2281	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,284.26220	2,265.825	20.98	0.8133	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			190.36220	193.525	20.98	0.1867	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			727.46600	737.135	16.92	0.5660	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			571.36600	559.435	16.92	0.4340	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,969.22410	1,951.333	20.43	0.7751	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			375.30340	380.783	18.99	0.3367	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			235.32410	239.033	20.43	0.2249	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			750.22110	760.159	16.83	0.5785	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			544.12110	532.459	16.83	0.4215	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			114.05690	109.325	15.21	0.1402	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,520.15690	1,537.025	15.21	0.8598	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,309.20340	1,293.083	18.99	0.6633	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			167.80540	161.753	15.46	0.1882	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,335.70540	1,351.153	15.46	0.8118	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			715.32010	702.923	17.23	0.4829	0.00	0	3,147

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		664.92010	673.823	17.23	0.5171	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,149.42510	2,132.029	20.56	0.7870	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		229.02510	232.929	20.56	0.2130	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,455.01910	2,437.439	20.88	0.8067	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		215.41910	218.639	20.88	0.1933	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		808.17610	817.688	16.75	0.5766	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		597.77610	586.488	16.75	0.4234	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,131.45320	2,114.587	20.35	0.7704	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		261.85320	265.787	20.35	0.2296	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		831.11420	840.872	16.67	0.5881	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		570.71420	559.672	16.67	0.4119	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		133.98450	130.428	15.17	0.1502	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,594.38450	1,611.628	15.17	0.8498	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,461.66120	1,445.890	19.02	0.6676	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		402.06120	407.090	19.02	0.3324	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		204.80760	198.649	15.38	0.2053	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,380.60760	1,395.249	15.38	0.7947	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		851.41400	838.336	17.44	0.5128	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		650.91400	658.436	17.44	0.4872	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,620.42710	4,602.285	24.93	0.9167	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		91.72710	94.185	24.93	0.0833	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,746.94290	1,730.755	19.48	0.7032	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		368.24290	372.255	19.48	0.2968	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,925.92150	2,908.083	21.40	0.8363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		187.22150	189.583	21.40	0.1637	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,747.32560	3,766.934	17.04	0.9916	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		6.02560	5.434	17.04	0.0084	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,061.14620	2,077.946	14.94	0.9156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		69.84620	66.446	14.94	0.0844	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		662.81300	670.054	17.46	0.4833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		891.51300	878.554	17.46	0.5167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,489.70070	1,474.213	18.90	0.6597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		431.00070	435.713	18.90	0.3403	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		988.98190	998.794	16.17	0.6450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		467.68190	457.294	16.17	0.3550	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,583.53320	3,565.496	22.77	0.8731	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		144.83320	146.996	22.77	0.1269	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		870.34890	879.287	16.58	0.5910	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		589.04890	577.787	16.58	0.4090	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,507.25340	3,489.225	22.60	0.8697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		148.55340	150.725	22.60	0.1303	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		816.26950	824.811	16.79	0.5646	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		654.96950	643.311	16.79	0.4354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,102.24940	4,084.172	23.93	0.8928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		123.54940	125.672	23.93	0.1072	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		428.85560	433.544	18.92	0.3388	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	15.56	Put			1,497.55560	1,482.044	18.92	0.6612	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			927.88250	937.238	16.38	0.6178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			526.58250	515.738	16.38	0.3822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			469.49800	474.642	18.60	0.3659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,358.19800	1,343.142	18.60	0.6341	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,307.85260	3,289.849	22.15	0.8601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			159.15260	161.349	22.15	0.1399	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,020.90410	1,030.953	16.07	0.6587	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			439.60410	429.453	16.07	0.3413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,912.82360	4,894.288	24.74	0.9243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			84.12360	85.789	24.74	0.0757	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,257.03440	4,238.949	24.27	0.8977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			118.33440	120.449	24.27	0.1023	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			973.36420	983.058	16.22	0.6382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			482.06420	471.558	16.22	0.3618	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			903.48120	912.661	16.46	0.6066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			552.18120	541.161	16.46	0.3934	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,295.79790	4,277.712	24.36	0.8988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			117.09790	119.212	24.36	0.1012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			313.39830	305.810	15.67	0.2722	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,204.69830	1,217.311	15.67	0.7278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,928.66660	3,910.601	23.54	0.8868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			129.96660	132.101	23.54	0.1132	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,445.71030	1,459.740	15.32	0.8003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			204.41030	198.240	15.32	0.1997	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			687.97870	695.464	17.34	0.4973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			846.67870	833.964	17.34	0.5027	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,141.35530	1,153.582	15.78	0.7060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			350.05530	342.082	15.78	0.2940	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,519.94730	1,534.386	15.21	0.8195	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			178.64730	172.886	15.21	0.1805	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,909.41930	3,891.355	23.50	0.8861	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			130.71930	132.855	23.50	0.1139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			331.41670	323.637	15.73	0.2830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,172.71670	1,185.137	15.73	0.7170	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			754.00130	741.836	17.08	0.4718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			745.30130	753.336	17.08	0.5282	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,101.26160	1,087.331	17.99	0.5753	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			562.56160	568.832	17.99	0.4247	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,458.41350	1,443.025	18.83	0.6538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			439.71350	444.524	18.83	0.3462	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,099.02430	1,110.456	15.85	0.6905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			377.72430	368.956	15.85	0.3095	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,311.18130	1,324.433	15.51	0.7618	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			259.88130	252.933	15.51	0.2382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			416.23980	420.787	19.03	0.3303	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	15.62	Put			1,544.93980	1,529.287	19.03	0.6697	0.00	0	21
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			913.16780	922.418	16.43	0.6111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			541.86780	530.918	16.43	0.3889	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,304.34260	1,317.551	15.52	0.7598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			263.04260	256.051	15.52	0.2402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,297.52470	1,310.698	15.53	0.7577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			266.22470	259.198	15.53	0.2423	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			887.56910	896.756	16.60	0.5866	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			621.26910	609.456	16.60	0.4134	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			153.47070	148.515	15.07	0.1568	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,669.77070	1,685.815	15.07	0.8432	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,596.16350	1,579.728	19.02	0.6681	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			432.46350	437.028	19.02	0.3319	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			290.68220	294.191	20.25	0.2355	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,274.38220	2,256.891	20.25	0.7645	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			910.65530	920.082	16.51	0.5973	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			594.35530	582.782	16.51	0.4027	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,615.29000	2,597.119	20.78	0.8001	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			241.59000	244.419	20.78	0.1999	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			238.62700	231.747	15.38	0.2175	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,428.42700	1,442.847	15.38	0.7825	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,743.76990	1,759.348	14.99	0.8384	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			171.36990	164.848	14.99	0.1616	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			989.03690	999.012	16.42	0.6059	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			616.63690	604.512	16.42	0.3941	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,753.63630	1,736.106	19.12	0.6721	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			456.03630	460.606	19.12	0.3279	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,783.95930	2,764.640	20.78	0.7950	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			266.35930	269.140	20.78	0.2050	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,442.70120	2,423.827	20.27	0.7619	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			315.10120	318.327	20.27	0.2381	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			965.81760	975.526	16.50	0.5957	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			643.41760	631.026	16.50	0.4043	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			276.91710	269.176	15.40	0.2312	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,459.31710	1,473.676	15.40	0.7688	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,924.27060	2,905.756	20.77	0.7900	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			290.37060	292.356	20.77	0.2100	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,037.25590	1,046.006	16.42	0.6034	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			661.15590	649.406	16.42	0.3966	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,582.81510	2,564.719	20.27	0.7588	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			480.35320	484.009	19.18	0.3264	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			338.91510	341.319	20.27	0.2412	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,060.65790	1,069.615	16.34	0.6130	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			634.55790	623.015	16.34	0.3870	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			185.36060	179.120	14.92	0.1651	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,811.46060	1,825.720	14.92	0.8349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,884.25320	1,867.409	19.18	0.6736	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			313.26540	305.422	15.41	0.2416	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,504.86540	1,517.521	15.41	0.7584	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,013.73480	999.900	17.33	0.5017	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			809.03480	815.600	17.33	0.4983	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,390.15820	1,401.785	15.62	0.7182	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			398.35820	389.784	15.62	0.2818	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,561.97360	2,544.576	20.15	0.7488	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			363.77360	366.576	20.15	0.2512	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,468.49200	5,449.328	23.77	0.9095	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,702.95300	1,686.701	18.73	0.6383	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,020.84010	2,004.530	19.33	0.6847	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			472.64010	476.530	19.33	0.3153	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			552.52910	556.460	18.75	0.3605	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,710.72910	1,694.460	18.75	0.6395	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			297.01770	299.160	20.82	0.2095	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,158.09810	1,166.769	16.09	0.6410	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			576.29810	564.769	16.09	0.3590	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			550.32120	554.230	18.77	0.3593	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,718.52120	1,702.230	18.77	0.6407	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			554.75300	558.701	18.73	0.3617	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			120.29200	121.329	23.77	0.0905	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,787.32900	2,804.187	12.97	0.9682	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			25.52900	22.187	12.97	0.0318	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,305.01460	1,316.176	15.76	0.6922	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			453.21460	444.176	15.76	0.3078	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,025.21770	3,007.160	20.82	0.7905	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,071.27220	3,052.669	20.75	0.7848	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			316.07220	317.769	20.75	0.2152	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,112.98470	1,121.458	16.33	0.6115	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			678.18470	666.358	16.33	0.3885	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,729.50760	2,711.449	20.27	0.7554	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			364.30760	366.549	20.27	0.2446	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,136.55880	1,145.235	16.25	0.6206	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			651.75880	640.135	16.25	0.3794	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			197.79320	190.871	14.77	0.1668	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,882.59320	1,895.971	14.77	0.8332	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,028.57660	2,012.095	19.24	0.6758	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			503.37660	507.195	19.24	0.3242	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			349.24640	340.942	15.44	0.2505	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,547.64640	1,559.742	15.44	0.7495	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			383.46810	374.724	15.49	0.2582	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,584.96810	1,597.924	15.49	0.7418	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			418.87300	409.343	15.54	0.2648	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,628.57300	1,641.443	15.54	0.7352	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,300.44640	3,280.229	20.76	0.7636	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	17.73	Call			397.24640	399.229	20.76	0.2364	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			793.70790	798.450	18.14	0.4316	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,576.90790	1,559.450	18.14	0.5684	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			788.21400	792.911	18.17	0.4291	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,591.41400	1,573.910	18.17	0.5709	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,939.67480	2,958.691	11.50	0.9721	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			22.87480	19.691	11.50	0.0279	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,416.26510	1,426.569	15.94	0.6682	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			599.46510	587.569	15.94	0.3318	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			790.95510	795.677	18.15	0.4303	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,584.15510	1,566.677	18.15	0.5697	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			455.93810	445.992	15.64	0.2711	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,675.63810	1,687.692	15.64	0.7289	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			489.28550	479.123	15.71	0.2767	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,711.18550	1,722.723	15.71	0.7233	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			525.55460	515.547	15.80	0.2811	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,763.85460	1,775.746	15.80	0.7189	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,131.16010	1,137.953	17.65	0.5195	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,313.06010	1,297.753	17.65	0.4805	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,138.28330	1,145.135	17.63	0.5220	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,300.18330	1,284.935	17.63	0.4780	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,134.71860	1,141.534	17.64	0.5207	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,306.61860	1,291.334	17.64	0.4793	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,449.77380	1,433.475	17.87	0.4887	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,168.67380	1,175.975	17.87	0.5113	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,281.23150	1,287.321	17.84	0.5272	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,450.93150	1,436.221	17.84	0.4728	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,288.33220	1,294.464	17.82	0.5294	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,438.03220	1,423.364	17.82	0.4706	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,284.77590	1,290.891	17.83	0.5283	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,444.47590	1,429.791	17.83	0.4717	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,562,570.00</b>	<b>200,000</b>	<b>5,920,992</b>
<b>Total \$ / R</b>												<b>986,746,748.50</b>	<b>269,094</b>	<b>6,780,074</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.18930		14.16770			0.0000	0.00	0	435
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.34380		14.32250			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.51150		14.49130			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.67200		14.65180			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.84900		14.82680			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			33,764.54440	34,696.254	16.96	0.6056	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			19,994.54440	18,766.254	16.96	0.3944	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			33,227.16650	34,146.410	16.98	0.5995	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			20,457.16650	19,216.410	16.98	0.4005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call			34,308.13400	35,252.553	16.93	0.6117	0.00	0	0	
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put			19,538.13400	18,322.553	16.93	0.3883	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			54,402.03990	55,046.635	17.53	0.5122	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			59,152.03990	57,666.635	17.53	0.4878	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			54,006.37160	54,646.002	17.56	0.5095	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			59,756.37160	58,266.002	17.56	0.4905	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			54,800.18690	55,450.430	17.51	0.5150	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			58,550.18690	57,070.430	17.51	0.4850	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			66,990.51610	67,721.523	17.43	0.4873	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			87,860.51610	86,571.523	17.43	0.5127	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			66,634.70050	67,362.443	17.44	0.4853	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			88,504.70050	87,212.443	17.44	0.5147	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			67,347.88400	68,082.612	17.41	0.4893	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			87,217.88400	85,932.612	17.41	0.5107	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			118,351.27770	119,234.982	16.01	0.6506	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			55,171.27770	54,034.982	16.01	0.3494	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			117,838.30560	118,719.148	16.03	0.6487	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			55,658.30560	54,519.148	16.03	0.3513	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			118,865.95870	119,753.038	15.99	0.6525	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			54,685.95870	53,553.038	15.99	0.3475	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			110,772.28210	111,533.164	16.89	0.5608	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			96,092.28210	94,633.164	16.89	0.4392	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			110,375.94750	111,133.670	16.91	0.5592	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			96,695.94750	95,233.670	16.91	0.4408	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			111,170.26280	111,934.319	16.88	0.5623	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			95,490.26280	94,034.319	16.88	0.4377	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>435</b>
£ / R	On	28/02/2019	Foreign Exchange Future			18.39670	18.28930		0.0000		0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			18.45270	18.34530		0.0000		5,092,945.20	276	326,198	
£ / R	On	29/03/2019	Foreign Exchange Future			18.48780	18.38070		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			18.54220	18.43550		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			18.57750	18.47070		0.0000		0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			18.58720	18.48030		0.0000		0.00	0	27	
£ / R	On	14/06/2019	Foreign Exchange Future			18.73570	18.62760		0.0000		2,398,169.60	128	5,703	
£ / R	On	16/09/2019	Foreign Exchange Future			19.04090	18.93310		0.0000		13,366,711.80	702	15,894	
£ / R	On	13/12/2019	Foreign Exchange Future			19.33110	19.22260		0.0000		2,416,387.50	125	12,565	
£ / R	On	16/03/2020	Foreign Exchange Future			19.65070	19.54000		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>23,274,214.10</b>	<b>1,231</b>	<b>360,677</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		40.78150	24.819	19.61	0.0927	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		660.08150	751.519	19.61	0.9073	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,676.73950	1,570.749	18.67	0.9406	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		22.03950	23.449	18.67	0.0594	0.00	0	500	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			780.88290	691.876	17.36	0.7242	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			126.18290	144.576	17.36	0.2758	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			523.74400	591.190	15.90	0.7245	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			178.44400	138.490	15.90	0.2755	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,097.58440	2,990.312	22.67	0.9919	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.88440	3.012	22.67	0.0081	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			356.72610	408.768	16.10	0.5887	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			301.42610	246.068	16.10	0.4113	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			93.72580	107.133	17.76	0.2157	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			938.42580	844.433	17.76	0.7843	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,850.36800	1,743.312	18.81	0.9576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			15.66800	16.012	18.81	0.0424	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			351.69750	403.214	16.11	0.5838	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			306.39750	250.514	16.11	0.4162	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			346.71980	397.709	16.11	0.5789	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			311.41980	255.009	16.11	0.4211	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			264.24180	217.752	16.33	0.3303	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			554.94180	615.552	16.33	0.6697	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			328.85810	281.285	16.42	0.3439	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			654.35810	713.485	16.42	0.6561	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			722.75240	782.228	16.56	0.6544	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			362.05240	314.728	16.56	0.3456	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			218.10550	184.373	16.41	0.2306	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,018.40550	1,091.573	16.41	0.7694	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			694.26530	741.844	16.44	0.5428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			696.66530	636.144	16.44	0.4572	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			689.55260	736.875	16.45	0.5405	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			701.95260	641.175	16.45	0.4595	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			699.00510	746.841	16.44	0.5451	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			691.40510	631.141	16.44	0.4549	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			410.48060	366.633	16.33	0.3146	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,038.08060	1,102.334	16.33	0.6854	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			985.10890	1,035.864	16.04	0.5640	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			862.00890	804.964	16.04	0.4360	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			607.94550	561.737	15.90	0.3432	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,271.04550	1,332.637	15.90	0.6568	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			980.29810	1,030.861	16.04	0.5623	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			867.19810	809.961	16.04	0.4377	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			975.50460	1,025.871	16.04	0.5606	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			872.40460	814.971	16.04	0.4394	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			832.83350	870.786	16.34	0.4443	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,560.23350	1,489.686	16.34	0.5557	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			829.46550	867.282	16.35	0.4430	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,566.86550	1,496.182	16.35	0.5570	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			826.10980	863.784	16.35	0.4417	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,573.50980	1,502.684	16.35	0.5583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,016.75630	1,057.909	16.53	0.4573	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,786.75630	1,717.209	16.53	0.5427	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,023.60300	1,065.004	16.52	0.4595	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,773.60300	1,704.304	16.52	0.5405	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,020.17430	1,061.455	16.53	0.4584	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,780.17430	1,710.755	16.53	0.5416	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total £ / R</b>												<b>23,274,214.10</b>	<b>1,231</b>	<b>368,177</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12850		0.12840			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13080		0.13070			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13340		0.13330			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13580		0.13570			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13870		0.13850			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			363.15670	357.634	19.70	0.5753	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,842.41740	1,852.499	24.34	0.9914	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			2.41740	2.499	24.34	0.0086	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			852.95030	862.456	15.76	0.9472	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			12.95030	12.457	15.76	0.0528	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			203.15670	207.634	19.70	0.4247	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,218.14240	1,212.816	21.53	0.6922	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,185.41900	1,193.525	16.69	0.8332	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			115.41900	113.525	16.69	0.1668	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			597.37730	603.207	19.27	0.5441	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			527.37730	523.207	19.27	0.4559	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			288.14240	292.815	21.53	0.3078	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,212.46020	1,215.329	20.49	0.5925	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,503.13210	1,524.259	16.88	0.8140	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			173.13210	184.259	16.88	0.1860	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			908.02670	926.231	18.73	0.5999	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			578.02670	586.231	18.73	0.4001	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			542.46020	555.329	20.49	0.4075	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,781.68250	1,809.059	16.91	0.8126	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			211.68250	229.059	16.91	0.1874	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,176.53850	1,202.740	18.48	0.6350	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			606.53850	622.740	18.48	0.3650	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			780.28530	800.579	20.11	0.4692	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,210.28530	1,220.579	20.11	0.5308	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,054.77370	1,087.742	20.05	0.5234	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,204.77370	1,217.742	20.05	0.4766	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			756.10810	781.822	21.32	0.4034	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,906.10810	1,911.822	21.32	0.5966	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,478.66730	1,517.481	18.50	0.6679	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	0.13	Put			628.66730	647.481	18.50	0.3321	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	20/02/2019	Foreign Exchange Future			16.01400		15.99390			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			16.03950		16.01990			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.09780		16.07840			0.0000	4,362,503.80	271	139,512
€ / R	On	29/03/2019	Foreign Exchange Future			16.13460		16.11580			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.19180		16.17360			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.22900		16.21080			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.38180		16.36290			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.39540		16.37660			0.0000	2,246,169.80	137	29,914
€ / R	On	14/08/2019	Foreign Exchange Future			16.60620		16.58760			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.71980		16.70270			0.0000	2,307,332.40	138	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			17.03040		17.01280			0.0000	2,350,195.20	138	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.25040		17.23040			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.37860		17.35830			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>11,266,201.20</b>	<b>684</b>	<b>208,852</b>
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			27.56600	48.900	38.70	0.2501	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			221.46600	262.900	38.70	0.7499	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			87.32160	79.793	18.47	0.2746	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			337.22160	349.293	18.47	0.7254	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			88.93250	81.759	14.99	0.2145	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			313.10880	297.532	16.08	0.5095	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,572.77910	3,553.320	26.57	0.9968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.17910	1.120	26.57	0.0032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			242.36840	228.605	15.78	0.4351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			320.76840	326.405	15.78	0.5649	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			567.33250	579.559	14.99	0.7855	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,288.01070	1,268.499	19.95	0.9086	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			257.51750	261.240	16.12	0.4849	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			319.11750	303.440	16.12	0.5151	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			253.57850	257.202	16.15	0.4794	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			325.17850	309.402	16.15	0.5206	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			261.50880	265.332	16.08	0.4905	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			36.41070	36.299	19.95	0.0914	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			460.56320	445.544	16.52	0.5745	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			256.36320	260.144	16.52	0.4255	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			460.37760	448.783	16.04	0.5224	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			353.97760	360.583	16.04	0.4776	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			573.47040	560.403	16.56	0.5521	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			364.27040	369.403	16.56	0.4479	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			30.24030	29.243	15.62	0.0483	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,143.14030	2,161.043	15.62	0.9517	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			428.19000	431.822	17.13	0.4041	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			911.59000	896.422	17.13	0.5959	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			425.25740	428.854	17.14	0.4019	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			918.65740	903.454	17.14	0.5981	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			422.34920	425.910	17.16	0.3997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			925.74920	910.510	17.16	0.6003	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			443.43080	432.179	15.09	0.3485	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,001.03080	1,008.379	15.09	0.6515	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,209.08520	3,191.909	20.45	0.8674	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			146.68520	148.109	20.45	0.1326	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			892.41230	898.833	15.41	0.6033	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			544.81230	532.633	15.41	0.3967	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			583.53750	587.458	16.60	0.4401	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,005.93750	991.258	16.60	0.5599	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,551.22700	1,537.222	17.51	0.6546	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			471.69790	474.772	17.52	0.3440	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,558.99790	1,544.972	17.52	0.6560	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,543.47310	1,529.480	17.49	0.6533	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,945.09340	1,930.442	18.27	0.7164	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			377.79340	380.242	18.27	0.2836	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,377.68150	1,388.673	14.49	0.7503	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			294.98150	288.873	14.49	0.2497	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			473.92700	477.022	17.51	0.3454	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,220.74280	2,206.304	18.73	0.7521	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			323.44280	326.104	18.73	0.2479	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			476.17310	479.280	17.49	0.3467	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,878.75090	3,862.085	20.57	0.8258	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			271.55090	272.485	20.57	0.1742	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			654.01470	660.612	17.16	0.3882	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			512.69950	508.270	14.74	0.3207	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			651.51020	658.085	17.17	0.3870	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,658.71020	1,647.685	17.17	0.6130	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,651.21470	1,640.212	17.16	0.6118	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			649.01710	655.575	17.19	0.3857	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,666.21710	1,655.175	17.19	0.6143	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,315.74810	3,333.827	13.89	0.9626	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			32.94810	33.427	13.89	0.0374	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,375.49950	1,388.670	14.74	0.6793	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			979.13130	971.907	15.69	0.4422	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,139.53130	1,152.307	15.69	0.5578	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			744.78420	738.453	15.15	0.3777	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,325.18420	1,338.853	15.15	0.6223	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			886.34010	879.448	15.48	0.4181	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,206.74010	1,219.848	15.48	0.5819	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			938.01930	930.940	15.60	0.4317	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,168.41930	1,181.340	15.60	0.5683	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			793.07770	801.667	17.24	0.4004	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,904.77770	1,893.067	17.24	0.5996	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			798.13420	806.776	17.21	0.4026	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,889.83420	1,878.176	17.21	0.5974	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			795.60100	804.213	17.23	0.4015	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,897.30100	1,885.613	17.23	0.5985	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>264,358</b>
<b>Total € / R</b>												<b>11,266,201.20</b>	<b>684</b>	<b>473,210</b>
AUS / R	On	18/03/2019	Foreign Exchange Future			10.11340		10.14040			0.0000	0.00	0	5,731
AUS / R	On	14/06/2019	Foreign Exchange Future			10.23600		10.26320			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.36970		10.39770			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.49940		10.52780			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.64280		10.66960			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>22,385</b>
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			291.74970	308.770	14.78	0.7106	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			79.65220	69.904	14.83	0.2819	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			299.25220	316.504	14.83	0.7181	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			77.22530	67.706	14.87	0.2746	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			306.82530	324.306	14.87	0.7254	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			82.14970	72.170	14.78	0.2894	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			852.26750	871.685	15.62	0.7815	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			113.89640	106.213	15.65	0.2159	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			860.69640	880.213	15.65	0.7841	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			112.34770	104.762	15.67	0.2133	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			869.14770	888.762	15.67	0.7867	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			115.46750	107.685	15.62	0.2185	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			292.96350	280.263	13.96	0.3866	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			645.26350	660.563	13.96	0.6134	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			290.02830	277.430	13.98	0.3835	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			652.32830	667.730	13.98	0.6165	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			287.12280	274.627	14.00	0.3804	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			659.42280	674.927	14.00	0.6196	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			364.61960	351.572	13.72	0.4049	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			736.81960	752.172	13.72	0.5951	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			361.62310	348.650	13.74	0.4022	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			743.82310	759.250	13.74	0.5978	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			367.64570	354.520	13.70	0.4076	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			729.84570	745.120	13.70	0.5924	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			807.96890	824.076	13.89	0.6213	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			335.76890	323.476	13.89	0.3787	0.00	0	1,000
AUS / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			828.16070	841.669	13.79	0.5761	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			444.66940	431.441	13.80	0.4216	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			835.06940	848.641	13.80	0.5784	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			441.59630	428.436	13.82	0.4193	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			841.99630	855.636	13.82	0.5807	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			447.76070	434.469	13.79	0.4239	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,385</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.69910		10.71420			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.83830		10.85390			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.98700		11.00410			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.12730		11.14430			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.28190		11.29910			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,550</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			166.95910	157.509	14.84	0.4796	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			182.75910	188.408	14.84	0.5204	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			162.76530	153.456	14.89	0.4705	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			188.56530	194.356	14.89	0.5295	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			171.24460	161.650	14.79	0.4887	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			177.04460	182.550	14.79	0.5113	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			382.91940	371.514	14.53	0.5335	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			329.01940	333.214	14.53	0.4665	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			378.27090	366.950	14.55	0.5290	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			334.37090	338.650	14.55	0.4710	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			387.61130	376.124	14.52	0.5381	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			323.71130	327.824	14.52	0.4619	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			339.57030	331.464	15.04	0.3976	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			725.47030	734.464	15.04	0.6024	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			336.62900	328.588	15.06	0.3948	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			732.52900	741.588	15.06	0.6052	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			342.53810	334.371	15.02	0.4004	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			718.43810	727.371	15.02	0.5996	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			428.24600	419.973	14.82	0.4186	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			823.94600	832.673	14.82	0.5814	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			425.20710	416.991	14.84	0.4162	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			830.90710	839.691	14.84	0.5838	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			431.30780	422.982	14.81	0.4210	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			817.00780	825.682	14.81	0.5790	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			527.42600	518.356	14.85	0.4387	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			918.32600	926.456	14.85	0.5613	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			524.27720	515.257	14.87	0.4366	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			925.17720	933.357	14.87	0.5634	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			530.59500	521.479	14.84	0.4408	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			911.49500	919.579	14.84	0.5592	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>									<b>0.00</b>	<b>0</b>	<b>1,550</b>
CF CANDCO	18/03/2019	Foreign Exchange Future	9.27000		8.85000			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	14.18000		14.16910			0.0000	0.00	0	1,143
CHF / R	On 14/06/2019	Foreign Exchange Future	14.45550		14.44500			0.0000	0.00	0	150
CHF / R	On 16/09/2019	Foreign Exchange Future	14.75710		14.74710			0.0000	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Future	15.04570		15.03600			0.0000	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Future	15.36960		15.35750			0.0000	0.00	0	0
<b>Total CHF / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Call	158.51920	159.727	18.10	0.3495	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.47	Put	459.41920	449.727	18.10	0.6505	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Call	155.88760	157.049	18.14	0.3447	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.48	Put	466.78760	457.049	18.14	0.6553	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Call	161.19440	162.449	18.05	0.3543	0.00	0	0
CHF / R	On 18/03/2019	Foreign Exchange Option	14.46	Put	452.09440	442.449	18.05	0.6457	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Call	437.36670	439.419	17.33	0.4425	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.73	Put	722.36670	713.919	17.33	0.5575	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Call	434.02980	436.048	17.35	0.4398	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.74	Put	729.02980	720.548	17.35	0.5602	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Call	440.72900	442.813	17.31	0.4451	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Option	14.72	Put	715.72900	707.313	17.31	0.5549	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Call	446.66500	447.104	18.12	0.3525	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.69	Put	1,389.56500	1,380.004	18.12	0.6475	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Call	444.37120	444.794	18.13	0.3509	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.70	Put	1,397.27120	1,387.694	18.13	0.6491	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Call	448.97670	449.428	18.10	0.3540	0.00	0	0
CHF / R	On 16/09/2019	Foreign Exchange Option	15.68	Put	1,381.87670	1,372.328	18.10	0.6460	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Call	614.38610	615.523	18.02	0.3906	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.95	Put	1,528.38610	1,519.823	18.02	0.6094	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Call	611.87660	613.002	18.03	0.3892	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.96	Put	1,535.87660	1,527.302	18.03	0.6108	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Call	609.38470	610.488	18.05	0.3879	0.00	0	0
CHF / R	On 13/12/2019	Foreign Exchange Option	15.97	Put	1,543.38470	1,534.788	18.05	0.6121	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Call	685.87910	688.203	18.44	0.3754	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.63	Put	1,958.37910	1,948.603	18.44	0.6246	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Call	683.63020	685.936	18.46	0.3744	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.64	Put	1,966.13020	1,956.336	18.46	0.6256	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Call	688.13750	690.473	18.43	0.3765	0.00	0	0
CHF / R	On 16/03/2020	Foreign Exchange Option	16.62	Put	1,950.63750	1,940.873	18.43	0.6235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.09770		2.09250			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.12150		2.11610			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			414.64480	437.679	15.09	0.5898	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			289.64480	260.679	15.09	0.4102	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			363.83330	384.093	15.15	0.5437	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			338.83330	307.093	15.15	0.4563	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			317.56790	335.163	15.22	0.4977	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			392.56790	358.163	15.22	0.5023	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,631.18340	1,671.763	14.26	0.8328	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			170.18340	156.763	14.26	0.1672	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,550.88480	1,590.307	14.23	0.8171	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			189.88480	175.307	14.23	0.1829	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,472.30600	1,510.517	14.19	0.8004	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			211.30600	195.517	14.19	0.1996	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			2.15750		2.15530			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.19850		2.19640			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.24320		2.24130			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.28610		2.28410			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.33400		2.33170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,135.69800	1,112.911	17.24	0.8331	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			116.53720	115.824	16.77	0.2119	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			963.53720	940.824	16.77	0.7881	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			101.34300	100.499	16.98	0.1878	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,048.34300	1,025.499	16.98	0.8122	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			88.69800	87.911	17.24	0.1669	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			466.61600	451.556	14.54	0.3552	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			974.61270	979.952	14.61	0.6228	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			510.61270	494.952	14.61	0.3772	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			920.91960	925.688	14.69	0.6008	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			556.91960	540.688	14.69	0.3992	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,030.61600	1,036.556	14.54	0.6448	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			517.28530	518.536	16.20	0.3121	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,104.28530	2,086.536	16.20	0.6879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			561.18600	562.441	16.00	0.3342	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,948.18600	1,930.441	16.00	0.6658	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			538.74790	539.998	16.10	0.3230	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,025.74790	2,007.998	16.10	0.6770	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			518.16010	519.066	16.71	0.2665	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,077.16010	3,058.066	16.71	0.7335	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			500.95600	501.822	16.77	0.2590	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,159.95600	3,140.822	16.77	0.7410	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			535.99870	536.954	16.64	0.2742	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,994.99870	2,975.954	16.64	0.7258	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			691.02100	692.034	16.74	0.2959	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,374.02100	3,352.034	16.74	0.7041	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			672.40660	673.362	16.80	0.2891	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,455.40660	3,433.362	16.80	0.7109	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			654.35780	655.242	16.86	0.2826	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,537.35780	3,515.242	16.86	0.7174	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.81000		1.80760			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83440		1.83210			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			431.54970	440.554	16.95	0.6041	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			255.54970	240.554	16.95	0.3959	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			379.08490	386.807	17.08	0.5567	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			303.08490	286.807	17.08	0.4433	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			488.82310	499.174	16.82	0.6511	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			212.82310	199.174	16.82	0.3489	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,083.43280	1,095.014	16.34	0.6905	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			362.43280	351.014	16.34	0.3095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,024.76780	1,035.682	16.48	0.6674	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			403.76780	391.682	16.48	0.3326	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,144.68300	1,156.946	16.19	0.7135	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			323.68300	312.946	16.19	0.2865	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			0.14080		0.14090			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14000		0.14090			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13950		0.14050			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14010		0.14000			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13970		0.13970			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 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			1.65190		1.64760			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67570		1.67140			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			9.72010		9.74030			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.84190		9.86240			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.97290		9.99480			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.09790		10.12000			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.23490		10.25540			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			275.12040	257.632	13.69	0.7086	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			64.82040	67.532	13.69	0.2914	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			268.33560	251.002	13.72	0.6985	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			68.03560	70.902	13.72	0.3015	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			282.00900	264.370	13.66	0.7186	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			61.70900	64.270	13.66	0.2814	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			294.76190	281.442	14.42	0.4772	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			352.36190	359.542	14.42	0.5228	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			290.82630	277.632	14.45	0.4724	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			358.42630	365.732	14.45	0.5276	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			298.74380	285.303	14.39	0.4821	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			346.34380	353.403	14.39	0.5179	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			493.00860	477.174	13.80	0.5679	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			348.20860	354.274	13.80	0.4321	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			488.09590	472.327	13.82	0.5640	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			353.29590	359.427	13.82	0.4360	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			497.95820	482.059	13.79	0.5717	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			343.15820	349.159	13.79	0.4283	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			428.77790	417.118	14.52	0.4511	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			658.77790	669.218	14.52	0.5489	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			425.34060	413.757	14.53	0.4483	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			665.34060	675.857	14.53	0.5517	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			432.24650	420.510	14.50	0.4539	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			652.24650	662.610	14.50	0.5461	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			510.75610	499.930	14.77	0.4589	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			775.35610	785.030	14.77	0.5411	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			507.33120	496.570	14.79	0.4565	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			781.93120	791.670	14.79	0.5435	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			514.20030	503.308	14.76	0.4612	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			768.80030	778.408	14.76	0.5388	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.32660		1.33030			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33360		1.33760			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			97.00000	134.000		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			197.00000	234.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			3.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	34.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			176.00000	136.000		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			76.00000	36.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			276.00000	236.000		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			1.30050		1.29490			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30620		1.30060			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31210		1.30650			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31750		1.31200			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32340		1.31790			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13450		1.13490			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14300		1.14340			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15220		1.15260			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.16070		1.16110			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.17030		1.17070			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.47490		10.45420			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.60890		10.58830			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 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			230.21210	239.372	14.45	0.6367	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.34	Put			116.01210	104.472	14.45	0.3633	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Call			224.59160	233.572	14.48	0.6271	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.35	Put			120.39160	108.672	14.48	0.3729	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Call			235.92900	245.273	14.41	0.6462	0.00	0	0
SGD / R On 18/03/2019 Foreign Exchange Option	10.33	Put			111.72900	100.373	14.41	0.3538	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			108.87050	102.185	13.66	0.2129	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			702.01110	716.174	13.64	0.7948	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			103.71110	97.274	13.64	0.2052	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			694.56900	708.607	13.65	0.7909	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			106.26900	99.707	13.65	0.2091	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			687.17050	701.085	13.66	0.7871	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/03/2019 Foreign Exchange Future			2.63530		2.63100			0.0000	0.00	0	18,000
TRY / R On 14/06/2019 Foreign Exchange Future			2.54820		2.54260			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>18,000</b>
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Call			16.48730	16.724	17.38	0.2348	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			115.48730	111.424	17.38	0.7652	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			14.60150	14.778	17.45	0.2127	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			123.60150	119.478	17.45	0.7873	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			18.57720	18.882	17.31	0.2584	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			107.57720	103.582	17.31	0.7416	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			2.12360	2.559	27.02	0.0191	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			989.52360	984.359	27.02	0.9809	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			2.01400	2.432	27.02	0.0182	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			999.41400	994.232	27.02	0.9818	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			2.23890	2.693	27.02	0.0200	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			979.63890	974.493	27.02	0.9800	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>18,000</b>
<b>Total Futures</b>									<b>1 016 724 593.80</b>	<b>71,009</b>	<b>1,485,928</b>
<b>Total Options</b>									<b>4 562 570.00</b>	<b>200,000</b>	<b>6,193,850</b>
<b>Grand Total:</b>									<b>1,021,287,163.80</b>	<b>271,009</b>	<b>7,679,778</b>