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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/03/2019 Foreign Exchange Future			14.40610		14.21190			0.0000	0.00	0	0
\$ / R On 11/03/2019 Foreign Exchange Future			14.41110		14.21690			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.42300		14.22860			0.0000	3,081,574,911.00	213,657	704,723
\$ / R On 19/03/2019 Foreign Exchange Future			14.42480		14.23030			0.0000	0.00	0	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.42650		14.34340			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.43000		14.23530			0.0000	0.00	0	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.43840		14.24370			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.44000		14.24540			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.44170		14.24710			0.0000	0.00	0	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.44690		14.35890			0.0000	144,469,000.00	10,000	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.44860		14.25390			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.45200		14.25730			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.45370		14.25900			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.47090		14.27660			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.48980		14.29590			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.49500		14.30120			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.49670		14.30300			0.0000	0.00	0	2,048
\$ / R On 09/05/2019 Foreign Exchange Future			14.51220		14.31860			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.51920		14.32540			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.53140		14.33720			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.54720		14.35250			0.0000	0.00	0	387

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 Future			14.55070		14.35590			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.55590		14.36100			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.55770		14.36260			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.56820		14.37300			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.57530		14.38010			0.0000	450,114,414.60	30,882	159,684
\$ / R	On	20/06/2019	Foreign Exchange Future			14.58590		14.39080			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.60000		14.40500			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.60530		14.41040			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.60880		14.41390			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.65810		14.46300			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.65990		14.46470			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.68120		14.48610			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.71200		14.51680			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.71750		14.52220			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.72110		14.52590			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.72290		14.52770			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.74250		14.54700			0.0000	25,578,237.50	1,735	23,622
\$ / R	On	30/09/2019	Foreign Exchange Future			14.76730		14.57150			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.77090		14.57500			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.82350		14.62670			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.87780		14.67890			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.88350		14.68430			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.88730		14.68790			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.90370		14.70460			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.93590		14.73840			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.93950		14.74210			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.99340		14.79520			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.04470		14.84460			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.05010		14.84990			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.07620		14.87540			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.10840		14.90730			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.15960		14.95790			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.22390		15.02160			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24320		15.04070			0.0000	0.00	0	300
\$ / R	On	28/07/2020	Foreign Exchange Future			15.33350		15.12950			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.42910		15.22320			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,701,736,563.10</b>	<b>256,274</b>	<b>1,079,632</b>
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Put			0.79460	0.102	32.36	0.0015	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	13.70	Call			512.69460	706.202	32.36	0.9985	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Call			223.19930	407.302	25.86	0.9830	0.00	0	0
\$ / R	On	08/03/2019	Foreign Exchange Option	14.00	Put			11.29930	1.202	25.86	0.0170	0.00	0	25,000
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			295.23720	474.507	17.35	0.9670	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			18.33720	3.407	17.35	0.0330	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			934.44820	741.322	22.96	0.9807	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			1.34820	2.422	22.96	0.0193	0.00	0	27,500

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	15.17	Put		946.28700	754.924	17.06	0.9545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		4.88700	7.924	17.06	0.0455	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,228.96350	1,423.145	19.57	0.9989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		0.36350	0.145	19.57	0.0011	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		121.20180	225.902	14.41	0.6594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		172.60180	82.902	14.41	0.3406	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,851.44400	2,657.053	28.16	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		0.04400	0.053	28.16	0.0003	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		70.06260	132.490	14.09	0.4857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		281.46260	149.490	14.09	0.5143	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,861.44490	2,667.052	28.21	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		0.04490	0.052	28.21	0.0003	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,328.80520	1,523.051	19.28	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		0.20520	0.051	19.28	0.0004	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		290.79210	449.004	15.52	0.8683	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		62.19210	26.004	15.52	0.1317	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,271.49110	3,077.051	31.83	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		0.09110	0.051	31.83	0.0003	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		50.54490	97.616	14.45	0.3889	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		351.94490	204.616	14.45	0.6111	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,233.48740	1,040.184	19.04	0.9814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		2.08740	3.184	19.04	0.0186	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		2,371.50400	2,177.148	25.63	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		0.10400	0.148	25.63	0.0009	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		16.64640	32.878	15.61	0.1615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		608.04640	429.878	15.61	0.8385	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,662.02430	1,467.994	21.90	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		0.62430	0.994	21.90	0.0057	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		1,308.83020	1,503.063	19.34	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		0.23020	0.063	19.34	0.0005	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		95.90750	180.271	14.13	0.5867	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		217.30750	107.271	14.13	0.4133	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		1,432.62560	1,238.817	20.40	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		1.22560	1.817	20.40	0.0106	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		1,109.31440	1,303.285	19.08	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		0.71440	0.285	19.08	0.0020	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		45.22500	87.823	14.57	0.3590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		376.62500	224.823	14.57	0.6410	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		1,901.72440	1,707.496	23.16	0.9971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		0.32440	0.496	23.16	0.0029	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		980.06360	1,173.584	18.55	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		1.46360	0.584	18.55	0.0040	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		56.42750	108.296	14.33	0.4201	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		327.82750	185.296	14.33	0.5799	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		1,771.85960	1,577.718	22.48	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		0.45960	0.718	22.48	0.0042	0.00	0	1,906

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			16.00380	31.598	15.65	0.1561	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			617.40380	438.598	15.65	0.8439	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,582.18530	1,388.237	21.42	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			0.78530	1.237	21.42	0.0071	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			871.24720	1,064.062	18.10	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			2.64720	1.062	18.10	0.0071	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			15.38580	30.364	15.69	0.1508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			626.78580	447.364	15.69	0.8492	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,151.57310	1,957.255	24.48	0.9985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.17310	0.254	24.48	0.0015	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			544.49350	729.224	16.71	0.9631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			15.89350	6.224	16.71	0.0369	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,871.44580	2,677.051	28.26	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.04580	0.051	28.26	0.0003	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			562.96910	748.631	16.79	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			14.36910	5.631	16.79	0.0337	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			22.76200	44.976	15.29	0.2102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			534.16200	361.976	15.29	0.7898	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,771.57920	3,577.113	38.11	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.17920	0.113	38.11	0.0005	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			463.25110	642.723	16.35	0.9447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			24.65110	9.723	16.35	0.0553	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,791.44390	2,597.059	27.84	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.04390	0.059	27.84	0.0003	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			4.59350	7.414	17.20	0.0427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			965.99350	774.414	17.20	0.9573	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,001.45830	2,807.040	28.95	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.05830	0.040	28.95	0.0002	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			261.58760	414.044	15.36	0.8468	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			72.98760	31.044	15.36	0.1532	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			5.53940	9.218	16.85	0.0525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			906.93940	716.218	16.85	0.9475	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,171.67910	3,977.186	43.14	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.27910	0.186	43.14	0.0007	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			5.71730	9.613	16.81	0.0545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			897.11730	706.613	16.81	0.9455	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			7.39310	13.424	16.49	0.0737	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			818.79310	630.424	16.49	0.9263	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,741.44830	2,547.066	27.58	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.04830	0.066	27.58	0.0004	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,731.44920	2,537.067	27.53	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.04920	0.067	27.53	0.0004	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,179.08240	1,373.193	19.37	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.48240	0.193	19.37	0.0014	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			526.15910	709.880	16.63	0.9596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			17.55910	6.880	16.63	0.0404	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,351.50880	2,157.155	25.53	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.10880	0.156	25.53	0.0009	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,079.44420	1,273.337	18.96	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.84420	0.337	18.96	0.0024	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,071.46590	2,877.035	29.32	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.06590	0.035	29.32	0.0002	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			685.85100	875.901	17.32	0.9818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			7.25100	2.901	17.32	0.0182	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			32.20150	63.286	14.93	0.2777	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			453.60150	290.286	14.93	0.7223	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,071.61040	1,877.313	24.06	0.9982	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.21040	0.313	24.06	0.0018	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,273.27140	1,079.834	19.31	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			1.87140	2.834	19.31	0.0165	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			734.10450	925.236	17.53	0.9857	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			5.50450	2.236	17.53	0.0143	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			638.08710	826.754	17.12	0.9768	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			9.48710	3.754	17.12	0.0232	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,293.17320	1,099.675	19.45	0.9844	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			1.77320	2.675	19.45	0.0156	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			159.88660	283.738	14.72	0.7332	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			131.28660	60.738	14.72	0.2668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			6.09250	10.453	16.73	0.0588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			877.49250	687.453	16.73	0.9412	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			900.85530	1,093.904	18.22	0.9939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			2.25530	0.903	18.22	0.0061	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			17.31350	34.206	15.57	0.1670	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			598.71350	421.206	15.57	0.8330	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,602.14120	1,408.177	21.56	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			0.74120	1.177	21.56	0.0068	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			770.11320	583.511	16.29	0.9114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			8.71320	16.511	16.29	0.0886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			67.60530	128.185	14.13	0.4745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			289.00530	155.185	14.13	0.5255	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			831.87190	1,024.317	17.94	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			3.27190	1.317	17.94	0.0087	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			75.21320	141.437	14.01	0.5083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			266.61320	138.437	14.01	0.4917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,751.88550	1,557.761	22.37	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.48550	0.761	22.37	0.0044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			779.82960	592.843	16.33	0.9146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			8.42960	15.843	16.33	0.0854	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			995.58970	803.716	17.40	0.9612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			4.18970	6.716	17.40	0.0388	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			411.17490	585.989	16.11	0.9283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			32.57490	12.989	16.11	0.0717	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,173.86830	980.809	18.63	0.9778	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			2.46830	3.809	18.63	0.0222	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			589.40650	412.584	15.53	0.8273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			18.00650	35.584	15.53	0.1727	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,428.71510	1,623.016	18.98	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.11510	0.016	18.98	0.0001	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			619.14310	807.158	17.03	0.9745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			10.54310	4.158	17.03	0.0255	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			296.62430	160.992	14.17	0.5366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			65.22430	123.992	14.17	0.4634	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1.43620	2.138	19.99	0.0124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,372.83620	1,179.138	19.99	0.9876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.06940	0.037	29.69	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,101.46940	2,907.037	29.69	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,421.41780	5,227.030	47.54	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.01780	0.030	47.54	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			154.98620	73.923	14.53	0.3117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			133.58620	246.923	14.53	0.6883	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,025.22570	833.092	17.61	0.9647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			3.82570	6.092	17.61	0.0353	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			50.53970	20.737	15.72	0.1083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			329.13970	493.737	15.72	0.8917	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			436.97730	614.247	16.23	0.9370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			28.37730	11.247	16.23	0.0630	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,951.68490	1,757.432	23.43	0.9975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.28490	0.432	23.43	0.0025	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			3.10740	4.874	18.08	0.0283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,094.50740	901.874	18.08	0.9717	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			3.01800	4.724	18.15	0.0275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,104.41800	911.724	18.15	0.9725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			3.20000	5.030	18.02	0.0292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,084.60000	892.030	18.02	0.9708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			254.50500	405.432	15.32	0.8410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			75.90500	32.432	15.32	0.1590	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,428.60000	2,623.000	16.01	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	0.000	16.01	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,168.60000	2,363.000	16.78	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.00000	0.000	16.78	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			4.25130	1.718	17.73	0.0112	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			782.85130	974.718	17.73	0.9888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,728.60000	2,923.000	15.27	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	0.000	15.27	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,898.60080	4,093.000	15.27	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00080	0.000	15.27	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,488.60000	2,683.000	15.83	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	0.000	15.83	0.0000	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			312.08340	172.930	14.25	0.5585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			60.68340	115.930	14.25	0.4415	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,468.67590	1,663.010	18.86	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.07590	0.010	18.86	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			975.85440	784.173	17.27	0.9587	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			4.45440	7.173	17.27	0.0413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			498.94400	680.987	16.51	0.9537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			20.34400	7.987	16.51	0.0463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			741.02820	555.679	16.17	0.9012	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			9.62820	18.679	16.17	0.0988	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			773.07800	964.811	17.69	0.9883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			4.47800	1.811	17.69	0.0117	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,223.54590	1,030.279	18.97	0.9809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			2.14590	3.279	18.97	0.0191	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			184.87200	89.363	14.33	0.3606	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			113.47200	212.363	14.33	0.6394	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,313.08090	1,119.527	19.58	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			1.68090	2.527	19.58	0.0147	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,758.60210	1,953.000	18.00	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00210	0.000	18.00	0.0000	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			402.68650	576.623	16.07	0.9252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			34.08650	13.623	16.07	0.0748	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,718.60360	1,913.000	18.12	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00360	0.000	18.12	0.0000	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			369.33750	539.452	15.91	0.9116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			40.73750	16.452	15.91	0.0884	0.00	0	720
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			93.62110	42.941	15.19	0.1931	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			233.92110	377.741	15.19	0.8069	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			108.07370	50.479	15.05	0.2205	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			208.37370	345.279	15.05	0.7795	0.00	0	50,000
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			0.00000	95.927	14.45	0.3652	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			0.00000	220.727	14.45	0.6348	0.00	0	0
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			0.00000	73.464	15.05	0.2839	2,203,926.00	30,000	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			0.00000	299.964	15.05	0.7161	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			34.62030	14.883	15.34	0.0734	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			469.92030	644.883	15.34	0.9266	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			155.51330	81.945	14.96	0.2929	2,458,353.00	30,000	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			190.81330	311.945	14.96	0.7071	0.00	0	30,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.25720	0.182	23.01	0.0008	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,033.95720	2,228.582	23.01	0.9992	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			336.42160	485.601	14.44	0.8236	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			92.72160	47.201	14.44	0.1764	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			114.39520	176.670	15.25	0.4596	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			370.69520	238.270	15.25	0.5404	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			420.67210	586.084	14.28	0.8842	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			56.97210	27.684	14.28	0.1158	0.00	0	32,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		97.95250	49.554	14.39	0.1803	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		343.35250	489.554	14.39	0.8197	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		51.68430	24.000	14.11	0.1019	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		457.08430	624.000	14.11	0.8981	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		174.39920	97.372	14.70	0.2970	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		239.79920	357.372	14.70	0.7030	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,549.46440	1,357.628	19.71	0.9656	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		6.56440	9.328	19.71	0.0344	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		310.37200	194.215	15.18	0.4617	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		157.47200	235.915	15.18	0.5383	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,198.36850	1,012.214	18.89	0.9198	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		15.46850	23.914	18.89	0.0802	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		237.44140	349.738	14.75	0.6859	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		190.34140	108.038	14.75	0.3141	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		213.90570	318.411	14.85	0.6498	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		216.80570	126.711	14.85	0.3502	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		807.18310	998.431	15.66	0.9692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		10.08310	6.731	15.66	0.0308	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		64.09920	28.884	14.03	0.1170	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		441.19920	600.584	14.03	0.8830	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		3.49840	2.958	19.26	0.0123	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,250.59840	1,444.658	19.26	0.9877	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		512.07010	363.124	16.22	0.6458	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		89.17010	134.824	16.22	0.3542	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		0.00000	179.324	14.93	0.4240	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		0.00000	276.224	14.93	0.5760	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		5.32990	4.151	18.07	0.0164	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,209.22990	1,402.751	18.07	0.9836	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		128.39110	70.185	14.54	0.2092	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		385.69110	522.185	14.54	0.7908	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		61.57790	29.619	14.17	0.1054	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		560.57790	723.319	14.17	0.8946	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		305.30170	200.438	15.37	0.4255	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		214.30170	304.138	15.37	0.5745	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		204.13570	139.190	15.24	0.2974	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		370.73570	500.089	15.24	0.7026	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		865.36560	728.189	18.05	0.7000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		121.26560	177.990	18.05	0.3000	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		235.70380	182.113	15.67	0.3153	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		426.90380	567.113	15.67	0.6847	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,369.80940	1,210.589	19.56	0.8279	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		62.80940	97.289	19.56	0.1721	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,695.21970	1,527.799	20.49	0.8811	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		38.21970	64.499	20.49	0.1189	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		706.54080	586.979	17.40	0.6241	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		169.54080	243.680	17.40	0.3759	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	30/04/2019	Foreign Exchange Option	14.25	Call			360.12730	489.109	15.97	0.6218	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			307.12730	242.409	15.97	0.3782	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,315.87190	1,505.912	15.06	0.9720	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			12.87190	9.212	15.06	0.0280	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			53.72360	40.988	15.00	0.1009	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			866.72360	1,047.688	15.00	0.8991	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			384.44890	517.765	15.88	0.6440	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			281.44890	221.065	15.88	0.3560	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			9.88080	8.075	15.43	0.0244	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,392.88080	1,584.775	15.43	0.9756	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			302.05250	244.697	16.00	0.3593	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			420.65250	556.897	16.00	0.6407	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			159.12490	125.915	15.42	0.2267	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			617.72490	778.114	15.42	0.7733	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			115.96050	91.235	15.20	0.1786	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			714.56050	883.435	15.20	0.8214	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			238.17760	188.754	15.63	0.2965	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			523.57760	667.954	15.63	0.7035	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,067.81750	928.568	18.23	0.7079	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			155.01750	209.968	18.23	0.2921	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,282.16560	1,132.312	18.83	0.7638	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			119.36560	163.712	18.83	0.2362	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			357.05730	286.279	15.93	0.3789	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			444.25730	567.679	15.93	0.6211	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			368.91770	292.870	15.83	0.3708	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			491.41770	610.070	15.83	0.6292	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			490.72830	606.332	15.87	0.6221	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			384.82830	305.632	15.87	0.3779	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,548.21180	1,386.950	19.30	0.7970	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			114.11180	147.650	19.30	0.2030	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			515.17150	634.321	15.79	0.6400	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			359.27150	283.621	15.79	0.3600	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,388.24610	1,575.557	14.91	0.9455	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			32.34610	24.857	14.91	0.0545	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			891.17540	759.583	17.46	0.6281	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			237.07540	300.283	17.46	0.3719	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,874.80570	1,706.122	20.08	0.8479	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			80.70570	106.822	20.08	0.1521	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			46.74060	32.023	14.59	0.0689	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,262.64060	1,442.724	14.59	0.9311	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			9.06970	8.095	17.83	0.0171	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,230.06970	2,423.995	17.83	0.9829	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			543.37200	440.317	16.20	0.4677	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			395.97200	488.017	16.20	0.5323	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			624.11780	748.703	15.44	0.6880	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			311.11780	240.503	15.44	0.3120	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			576.03000	694.540	15.58	0.6577	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			353.03000	276.340	15.58	0.3423	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			526.07340	637.853	15.74	0.6237	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			403.07340	319.653	15.74	0.3763	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			217.73850	162.763	15.09	0.2377	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			760.73850	900.963	15.09	0.7623	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,691.20940	3,886.207	20.97	0.9981	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			1.10940	0.907	20.97	0.0019	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,114.82160	2,307.458	17.05	0.9758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			14.72160	12.158	17.05	0.0242	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			604.45370	496.299	16.31	0.4846	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			470.23540	379.729	15.96	0.4127	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			0.00000	420.221	16.09	0.4391	13,236,961.50	31,500	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			485.92050	589.970	15.98	0.5840	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			475.82050	384.670	15.98	0.4160	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			481.53890	584.945	16.00	0.5807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			481.43890	389.645	16.00	0.4193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			490.33540	595.029	15.96	0.5873	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			55.29540	37.634	14.55	0.0740	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,136.64050	992.011	17.93	0.6819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			216.74050	267.310	17.93	0.3181	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,124.62250	1,292.692	14.75	0.8814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			94.52250	67.392	14.75	0.1186	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			0.00000	555.521	16.09	0.5609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			437.44300	350.822	15.87	0.3928	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,165.49450	1,335.647	14.71	0.8914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			85.39450	60.347	14.71	0.1086	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,387.91140	1,232.790	18.60	0.7431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			168.01140	208.090	18.60	0.2569	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,335.39540	1,512.934	14.55	0.9260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			494.78690	600.123	15.95	0.5906	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			900.72240	769.013	17.25	0.6083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			280.82240	344.313	17.25	0.3917	0.00	0	12,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			126.17970	92.242	14.87	0.1519	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,006.27970	1,167.542	14.87	0.8481	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			517.54300	626.122	15.87	0.6072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			731.45570	866.309	15.23	0.7381	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,755.14430	1,945.457	15.92	0.9599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			25.04430	20.157	15.92	0.0401	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			151.07840	112.167	14.95	0.1766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			931.17840	1,087.467	14.95	0.8234	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			464.68690	374.823	15.95	0.4094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			110.59410	139.711	19.68	0.1805	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,207.03390	1,379.174	14.67	0.9008	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			76.93390	53.874	14.67	0.0992	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			541.15790	653.001	15.79	0.6239	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		411.05790	327.701	15.79	0.3761	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		251.35570	191.008	15.23	0.2619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		162.47960	201.335	18.69	0.2496	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		565.64240	680.774	15.71	0.6405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		385.54240	305.474	15.71	0.3595	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,641.42970	1,478.921	19.25	0.7914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		131.52970	164.222	19.25	0.2086	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,820.49410	1,654.411	19.68	0.8195	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		292.43690	225.558	15.39	0.2937	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,302.67200	1,150.790	18.38	0.7240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		182.77200	226.090	18.38	0.2760	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		633.47520	757.184	15.50	0.6835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		323.37520	251.884	15.50	0.3165	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,422.37960	1,266.036	18.69	0.7504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		257.58560	316.370	17.48	0.3658	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		380.65980	463.066	16.46	0.4933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		650.55980	537.766	16.46	0.5067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,152.95470	1,007.549	17.97	0.6863	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		213.05470	262.849	17.97	0.3137	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		672.53690	800.858	15.39	0.7063	0.00	0	28,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		43.69860	32.727	14.85	0.0646	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		387.34170	470.941	16.41	0.4996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		637.24170	525.641	16.41	0.5004	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,603.39520	3,417.376	23.11	0.9530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		23.49520	32.676	23.11	0.0470	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		977.48560	841.070	17.48	0.6342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		684.02740	813.660	15.36	0.7127	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		504.67050	409.891	16.06	0.4325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		464.77050	565.191	16.06	0.5675	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,739.43300	1,575.074	19.50	0.8072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		119.53300	150.374	19.50	0.1928	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,423.79860	1,608.027	14.85	0.9354	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		175.21900	216.886	18.49	0.2663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		743.68270	879.830	15.20	0.7444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		243.58270	184.530	15.20	0.2556	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,405.12090	1,249.384	18.65	0.7468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		165.22090	204.684	18.65	0.2532	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		283.92740	218.360	15.36	0.2873	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		41.62550	31.827	14.91	0.0628	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,668.03530	1,505.007	19.32	0.7959	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		128.13530	160.307	19.32	0.2041	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		774.89410	914.607	15.14	0.7597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		224.79410	169.307	15.14	0.2403	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,345.11900	1,191.586	18.49	0.7337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		142.30280	176.626	19.05	0.2225	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,215.42070	1,387.946	14.66	0.9027	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	13.24	Put			75.32070	52.646	14.66	0.0973	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			768.21080	645.753	16.84	0.5580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			328.31080	401.053	16.84	0.4420	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,441.72550	1,627.127	14.91	0.9372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			404.55370	491.599	16.31	0.5154	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			59.19700	40.508	14.57	0.0786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,309.29700	1,485.808	14.57	0.9214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,659.03340	1,848.435	15.62	0.9541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			28.93340	23.135	15.62	0.0459	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,562.20280	1,401.326	19.05	0.7775	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			704.39000	588.647	16.55	0.5234	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			375.19000	454.547	16.55	0.4766	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,878.37880	2,696.341	21.58	0.9157	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			49.17880	62.241	21.58	0.0843	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			585.09190	697.795	15.73	0.6259	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			430.09190	347.795	15.73	0.3741	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,704.30740	1,543.663	19.17	0.7829	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			277.77350	336.412	17.48	0.3650	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			149.30740	183.663	19.17	0.2171	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			609.56730	725.469	15.66	0.6415	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			404.56730	325.470	15.66	0.3585	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			52.65580	42.195	14.93	0.0751	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,457.65580	1,642.195	14.93	0.9249	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,042.77350	906.412	17.48	0.6350	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,027.06170	1,859.223	19.83	0.8300	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			112.06170	139.223	19.83	0.1700	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			80.82750	58.234	14.53	0.0994	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,301.22750	1,473.535	14.53	0.9006	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,135.11500	1,966.037	19.93	0.8378	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			109.01500	134.837	19.93	0.1622	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,098.27880	1,259.675	14.76	0.8477	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			134.37880	100.875	14.76	0.1523	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,181.99000	2,016.708	19.60	0.8140	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			144.99000	174.808	19.60	0.1860	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			682.59650	795.941	15.60	0.6314	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			469.59650	387.841	15.60	0.3686	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,862.46640	1,704.747	19.05	0.7700	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			318.34860	376.417	17.51	0.3612	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			185.46640	222.847	19.05	0.2300	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			707.16690	823.315	15.53	0.6452	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			444.16690	365.215	15.53	0.3548	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			73.85950	61.576	14.84	0.0924	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,536.85950	1,719.676	14.84	0.9076	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,195.34860	1,058.317	17.51	0.6388	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			115.48800	87.981	14.57	0.1255	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,340.18800	1,507.881	14.57	0.8745	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			608.56480	515.228	15.91	0.4270	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			614.66480	716.428	15.91	0.5730	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,044.88760	1,885.003	19.21	0.7839	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			180.98760	216.203	19.21	0.2161	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,352.07220	2,188.271	19.54	0.8068	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			168.87220	200.271	19.54	0.1932	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			766.27930	880.902	15.53	0.6367	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			499.47930	418.902	15.53	0.3633	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,024.76360	1,868.303	19.03	0.7654	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			211.56360	250.303	19.03	0.2346	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			790.99240	908.188	15.46	0.6494	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			474.19240	396.188	15.46	0.3506	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			94.48930	78.911	14.79	0.1046	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,611.28930	1,790.911	14.79	0.8954	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,348.82640	1,210.187	17.61	0.6466	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			345.62640	402.187	17.61	0.3534	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			150.18930	118.772	14.57	0.1466	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,382.38930	1,546.272	14.57	0.8534	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			742.34760	640.080	16.12	0.4652	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			598.24760	691.180	16.12	0.5348	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,534.08010	4,352.048	23.53	0.9268	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			61.78010	74.948	23.53	0.0732	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			276.97380	228.354	14.89	0.2323	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,527.40280	1,698.381	14.59	0.8709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			130.40280	105.881	14.59	0.1291	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			244.73880	200.348	14.82	0.2111	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,191.73880	1,342.848	14.82	0.7889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			260.53200	214.043	14.85	0.2216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,157.53200	1,306.543	14.85	0.7784	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			649.97330	557.771	15.85	0.4201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			696.97330	800.271	15.85	0.5799	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			636.67140	732.034	16.07	0.5447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			739.67140	639.534	16.07	0.4553	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,346.36500	1,210.212	17.47	0.6315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			383.36500	442.712	17.47	0.3685	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,078.08080	1,221.928	14.95	0.7524	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			301.08080	249.428	14.95	0.2476	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,816.11250	3,633.893	21.85	0.8981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			93.11250	106.393	21.85	0.1019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			360.15570	416.119	17.67	0.3498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,433.15570	1,293.619	17.67	0.6502	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			877.05780	999.044	15.30	0.6712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			450.05780	376.544	15.30	0.3288	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			990.29360	872.686	16.68	0.5393	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			507.29360	585.186	16.68	0.4607	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,290.89400	1,447.671	14.71	0.8172	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			203.89400	165.171	14.71	0.1828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,305.45930	1,463.018	14.69	0.8211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			198.45930	160.518	14.69	0.1789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			969.43550	853.058	16.63	0.5330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			516.43550	595.558	16.63	0.4670	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,298.16280	1,455.333	14.70	0.8191	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			201.16280	162.833	14.70	0.1809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,802.16030	3,997.509	18.34	0.9926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.16030	5.009	18.34	0.0074	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,097.48960	2,283.614	14.92	0.9424	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			50.48960	41.114	14.92	0.0576	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,636.22500	1,489.680	18.11	0.6893	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			313.22500	362.180	18.11	0.3107	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,377.73010	1,240.324	17.54	0.6384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			374.73010	432.824	17.54	0.3616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			958.70190	1,088.961	15.11	0.7071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			381.70190	316.461	15.11	0.2929	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,827.18950	2,657.117	20.07	0.8402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			144.18950	169.617	20.07	0.1598	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			831.00680	948.496	15.43	0.6495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			494.00680	415.996	15.43	0.3505	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,411.83210	3,231.996	21.00	0.8802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			108.83210	124.496	21.00	0.1198	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			610.51910	702.062	16.17	0.5286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			783.51910	679.562	16.17	0.4714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,009.88720	3,826.729	22.25	0.9052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			86.88720	99.229	22.25	0.0948	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			372.60920	430.393	17.56	0.3599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,385.60920	1,247.893	17.56	0.6401	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,488.52560	3,308.186	21.17	0.8839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			105.52560	120.686	21.17	0.1161	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			413.02740	477.187	17.26	0.3918	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,246.02740	1,114.687	17.26	0.6082	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,211.32170	3,033.854	20.62	0.8690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			118.32170	136.354	20.62	0.1310	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			772.93970	884.486	15.61	0.6205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			555.93970	471.986	15.61	0.3795	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,829.42690	4,648.944	23.63	0.9316	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			56.42690	71.444	23.63	0.0684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,165.39630	3,981.563	22.58	0.9104	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			82.39630	94.063	22.58	0.0896	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			892.89360	1,016.384	15.26	0.6785	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			435.89360	363.883	15.26	0.3215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			866.63350	987.621	15.33	0.6664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			459.63350	385.122	15.33	0.3336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,204.33570	4,020.342	22.66	0.9117	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			81.33570	92.842	22.66	0.0883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			993.10210	1,127.778	15.06	0.7209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			356.10210	295.278	15.06	0.2791	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,835.45700	3,653.140	21.89	0.8988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			92.45700	105.640	21.89	0.1012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,448.65550	1,613.296	14.54	0.8560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			151.65550	120.796	14.54	0.1440	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			941.87740	1,069.896	15.13	0.7001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			394.87740	327.396	15.13	0.2999	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,123.97380	1,270.854	14.89	0.7677	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			847.77160	963.770	15.47	0.6422	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			526.27160	446.470	15.47	0.3578	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			113.10350	94.000	14.66	0.1132	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,684.60350	1,861.300	14.66	0.8868	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,485.70010	1,346.249	17.71	0.6491	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			377.20010	433.549	17.71	0.3509	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			240.94840	280.620	19.02	0.2411	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,169.44840	2,013.320	19.02	0.7589	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			872.52820	990.940	15.39	0.6539	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			501.02820	423.640	15.39	0.3461	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,513.18060	2,350.118	19.53	0.7994	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			194.68060	227.418	19.53	0.2006	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			182.30770	147.795	14.61	0.1627	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,427.30770	1,588.695	14.61	0.8373	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,338.55560	2,182.671	19.12	0.7564	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			265.25560	306.171	19.12	0.2436	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			952.93500	1,072.936	15.38	0.6584	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			526.23500	449.436	15.38	0.3416	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,645.20450	1,504.650	17.92	0.6551	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,455.10090	1,614.051	14.67	0.8206	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,757.10050	1,931.250	14.54	0.8804	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			130.40050	107.750	14.54	0.1196	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			401.90450	458.150	17.92	0.3449	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,682.31910	2,520.023	19.62	0.7936	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			219.01910	253.523	19.62	0.2064	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			928.12540	1,045.887	15.46	0.6475	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			551.42540	472.387	15.46	0.3525	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			218.40090	180.551	14.67	0.1794	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,822.61790	2,660.852	19.67	0.7878	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			241.51790	278.652	19.67	0.2122	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			999.64340	1,120.585	15.43	0.6527	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			570.74340	492.785	15.43	0.3473	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,478.91260	2,323.309	19.19	0.7529	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			425.53350	483.408	18.05	0.3424	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			287.81260	331.109	19.19	0.2471	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,024.53780	1,147.604	15.36	0.6630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			545.63780	469.804	15.36	0.3370	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			143.69210	118.134	14.39	0.1235	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,822.59210	1,995.934	14.39	0.8765	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,776.63350	1,635.608	18.05	0.6576	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			252.61630	212.597	14.71	0.1923	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,496.91630	1,656.097	14.71	0.8077	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			910.77290	809.108	16.28	0.4630	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			758.67290	856.408	16.28	0.5370	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,835.05330	3,029.813	13.37	0.9764	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			20.45330	16.113	13.37	0.0236	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,374.53340	1,525.485	14.90	0.7678	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			329.93340	281.785	14.90	0.2322	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,126.89190	1,258.613	15.22	0.6907	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,602.85550	1,469.518	17.66	0.6192	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			495.25000	560.738	17.68	0.3794	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,610.65000	1,477.039	17.68	0.6206	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			499.67270	565.706	17.65	0.3822	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,595.07270	1,462.005	17.65	0.6178	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			419.60660	475.468	18.25	0.3297	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,284.46380	1,430.270	15.01	0.7421	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			379.86380	326.570	15.01	0.2579	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,923.59970	2,761.951	19.74	0.7884	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			248.19970	285.651	19.74	0.2116	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			497.45550	563.218	17.66	0.3808	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			492.29190	424.913	15.22	0.3093	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,457.80110	2,304.378	19.09	0.7418	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			312.40110	358.078	19.09	0.2582	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,384.61000	5,206.632	22.92	0.9134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			89.21000	110.332	22.92	0.0866	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,915.00660	1,771.768	18.25	0.6703	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,967.84900	2,809.409	19.71	0.7822	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			266.24900	305.309	19.71	0.2178	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,077.68510	1,199.326	15.40	0.6580	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			589.28510	513.426	15.40	0.3420	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,624.27050	2,471.672	19.25	0.7495	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			312.67050	357.572	19.25	0.2505	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,102.70230	1,226.347	15.33	0.6677	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			564.30230	490.447	15.33	0.3323	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			155.82710	127.542	14.20	0.1262	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,894.22710	2,063.442	14.20	0.8738	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,921.29520	1,781.603	18.18	0.6610	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			449.69520	507.503	18.18	0.3390	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			287.10620	245.450	14.79	0.2041	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,539.20620	1,694.950	14.79	0.7959	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			320.08260	276.617	14.85	0.2140	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,575.28260	1,730.017	14.85	0.7860	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	28/02/2020	Foreign Exchange Option	14.78	Put			913.88250	820.595	16.09	0.4242	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			978.48250	1,085.295	16.09	0.5758	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			353.44200	308.324	14.90	0.2228	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,613.34200	1,768.424	14.90	0.7772	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,982.96580	3,184.426	12.23	0.9752	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			17.56580	18.226	12.23	0.0248	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,386.39540	1,526.354	15.22	0.7097	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			520.99540	460.154	15.22	0.2903	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			734.20800	816.855	17.15	0.4549	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,468.80800	1,350.655	17.15	0.5451	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,194.49750	3,036.867	19.70	0.7618	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			339.89750	383.067	19.70	0.2382	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			731.41900	813.748	17.16	0.4535	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,476.01900	1,357.548	17.16	0.5465	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			728.63670	810.649	17.17	0.4522	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,483.23670	1,364.449	17.17	0.5478	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			390.37130	341.876	15.00	0.2311	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,657.67130	1,810.276	15.00	0.7689	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			423.89870	372.759	15.09	0.2383	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,691.79870	1,842.359	15.09	0.7617	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			460.43140	406.286	15.16	0.2445	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,742.03140	1,890.186	15.16	0.7555	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,078.94850	1,175.985	16.69	0.5476	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,208.24850	1,102.785	16.69	0.4524	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,075.28920	1,172.170	16.71	0.5462	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,214.58920	1,108.970	16.71	0.4538	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,082.62850	1,179.809	16.68	0.5490	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,201.92850	1,096.609	16.68	0.4510	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,351.42070	1,241.886	16.95	0.4649	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,110.92070	1,205.386	16.95	0.5351	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,224.24600	1,319.531	16.90	0.5513	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,351.04600	1,240.431	16.90	0.4487	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,220.60760	1,315.806	16.91	0.5501	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,357.40760	1,246.706	16.91	0.4499	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,227.89690	1,323.270	16.89	0.5525	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,344.69690	1,234.170	16.89	0.4475	0.00	0	0
<b>Total \$ / R Option</b>												<b>17,899,240.50</b>	<b>91,500</b>	<b>5,879,093</b>
<b>Total \$ / R</b>												<b>3,719,635,803.60</b>	<b>347,774</b>	<b>6,958,725</b>
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.42300		14.22860			0.0000	0.00	0	465
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.57530		14.38010			0.0000	0.00	0	5
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.74250		14.54700			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.90370		14.70460			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		15.07620		14.87540			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 \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>470</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		26,875.91350	42,270.879	15.40	0.8524	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		7,015.91350	2,970.879	15.40	0.1476	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		26,158.75990	41,404.424	15.36	0.8468	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		7,298.75990	3,104.424	15.36	0.1532	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		27,601.79910	43,142.499	15.44	0.8579	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		6,741.79910	2,842.499	15.44	0.1421	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		48,592.04550	58,996.987	15.98	0.5840	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		47,582.04550	38,466.987	15.98	0.4160	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		48,153.89050	58,494.543	16.00	0.5807	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		48,143.89050	38,964.543	16.00	0.4193	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		49,033.54100	59,502.910	15.96	0.5873	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		47,023.54100	37,972.910	15.96	0.4127	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		61,787.67890	71,050.689	16.14	0.5332	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		77,087.67890	66,800.689	16.14	0.4668	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		61,418.89010	70,627.283	16.16	0.5309	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		77,718.89010	67,377.283	16.16	0.4691	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		62,159.13210	71,476.462	16.13	0.5355	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		76,459.13210	66,226.462	16.13	0.4645	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		115,393.56880	128,920.471	15.18	0.7004	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		46,933.56880	40,550.471	15.18	0.2996	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		114,847.70440	128,304.003	15.19	0.6984	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		47,387.70440	40,934.003	15.19	0.3016	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		115,941.32220	129,538.665	15.18	0.7023	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		46,481.32220	40,168.665	15.18	0.2977	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		105,869.45840	116,932.241	15.95	0.5970	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		86,329.45840	77,312.241	15.95	0.4030	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		105,451.81430	116,479.561	15.96	0.5953	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		86,911.81430	77,859.561	15.96	0.4047	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		106,288.88260	117,386.763	15.93	0.5987	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		85,748.88260	76,766.763	15.93	0.4013	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>470</b>
£ / R	On	18/03/2019	Foreign Exchange Future			18.90020	18.72460		0.0000	50,595,835.40	2,677	230,612		
£ / R	On	29/03/2019	Foreign Exchange Future			18.93590	18.75930		0.0000	0.00	0	80		
£ / R	On	15/04/2019	Foreign Exchange Future			18.98980	18.81430		0.0000	0.00	0	43		
£ / R	On	26/04/2019	Foreign Exchange Future			19.02490	18.84980		0.0000	0.00	0	120		
£ / R	On	29/04/2019	Foreign Exchange Future			19.03440	18.85950		0.0000	0.00	0	27		
£ / R	On	14/06/2019	Foreign Exchange Future			19.18270	19.00590		0.0000	35,200,254.50	1,835	8,041		
£ / R	On	16/09/2019	Foreign Exchange Future			19.48990	19.31240		0.0000	24,557,274.00	1,260	19,589		
£ / R	On	13/12/2019	Foreign Exchange Future			19.78380	19.60060		0.0000	0.00	0	12,565		
£ / R	On	16/03/2020	Foreign Exchange Future			20.09850	19.91370		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 £ / R Future</b>												<b>110,353,363.90</b>	<b>5,772</b>	<b>271,077</b>
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,716.03420	2,540.580	26.25	0.9970	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		0.63420	0.780	26.25	0.0030	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,283.67610	1,111.074	18.99	0.9554	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		8.27610	11.274	18.99	0.0446	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		1,461.47780	1,287.660	20.05	0.9689	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		6.07780	7.860	20.05	0.0311	0.00	0	1,500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		373.90090	251.004	15.02	0.5749	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		98.50090	151.204	15.02	0.4251	0.00	0	2,500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		749.71360	916.245	18.36	0.9391	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		25.11360	16.045	18.36	0.0609	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		495.05610	648.126	17.17	0.8678	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		60.45610	37.926	17.17	0.1322	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put		282.35310	178.560	14.78	0.4700	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call		136.95310	208.760	14.78	0.5300	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		59.44120	93.730	15.71	0.2931	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		524.84120	383.530	15.71	0.7069	0.00	0	1,000	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		486.83310	639.238	17.13	0.8644	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		62.23310	39.038	17.13	0.1356	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		478.65500	630.380	17.08	0.8609	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		64.05500	40.180	17.08	0.1391	0.00	0	0	
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		52.92230	31.748	14.59	0.0978	0.00	0	0	
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		722.22230	877.648	14.59	0.9022	0.00	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		106.47670	77.761	14.81	0.1577	0.00	0	0	
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		810.77670	957.561	14.81	0.8423	0.00	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		135.96470	105.663	14.99	0.1798	0.00	0	0	
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		875.76470	1,020.563	14.99	0.8202	0.00	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put		64.63580	49.899	15.11	0.0949	0.00	0	0	
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call		1,244.13580	1,404.299	15.11	0.9051	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		786.84330	913.150	15.19	0.6588	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		410.94330	360.450	15.19	0.3412	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		780.99350	906.892	15.19	0.6563	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		415.09350	364.192	15.19	0.3437	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		792.72400	919.434	15.19	0.6613	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		406.82400	356.734	15.19	0.3387	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put		203.02040	176.608	15.24	0.2000	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call		1,208.92040	1,359.308	15.24	0.8000	0.00	0	1,000	
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		1,073.54530	1,200.714	14.93	0.6449	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		591.14530	540.814	14.93	0.3551	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		1,084.83790	1,212.648	14.93	0.6486	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		582.43790	532.748	14.93	0.3514	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		379.41010	349.197	14.96	0.2583	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		1,421.81010	1,569.097	14.96	0.7417	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		1,079.18430	1,206.672	14.93	0.6467	0.00	0	0	
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		586.78430	536.772	14.93	0.3533	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			875.78870	974.661	15.32	0.4990	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,245.18870	1,160.861	15.32	0.5010	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			883.39800	982.841	15.31	0.5020	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,232.79800	1,149.041	15.31	0.4980	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			879.58610	978.744	15.32	0.5005	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,238.98610	1,154.944	15.32	0.4995	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,066.44280	1,166.156	15.50	0.5060	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,452.74280	1,367.656	15.50	0.4940	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,062.64070	1,162.125	15.50	0.5048	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,458.94070	1,373.625	15.50	0.4952	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,070.24920	1,170.200	15.49	0.5072	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,446.54920	1,361.700	15.49	0.4928	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>110,353,363.90</b>	<b>5,772</b>	<b>278,577</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12940		0.12750			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13170		0.12970			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13420		0.13220			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13660		0.13460			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13930		0.13730			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			320.67220	181.580	16.66	0.5578	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,750.05470	1,940.047	27.42	0.9997	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.05470	0.047	27.42	0.0003	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			755.94890	944.366	22.03	0.9767	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			5.94890	4.366	22.03	0.0233	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			70.67220	121.580	16.66	0.4422	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,218.01250	1,064.589	19.62	0.7078	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,055.49770	1,223.500	14.80	0.8936	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			85.49770	53.500	14.80	0.1064	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			460.48280	560.058	17.30	0.5750	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			490.48280	390.058	17.30	0.4250	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			188.01250	234.590	19.62	0.2922	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,208.96430	1,076.056	18.89	0.5946	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,374.19980	1,534.535	15.22	0.8568	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			154.19980	114.535	15.22	0.1432	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			776.78410	886.644	17.11	0.6247	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			556.78410	466.644	17.11	0.3753	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			428.96430	496.056	18.89	0.4054	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,662.02960	1,825.712	15.76	0.8429	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			202.02960	165.712	15.76	0.1571	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,055.03590	1,180.587	17.34	0.6560	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			595.03590	520.587	17.34	0.3440	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			666.69370	755.843	18.94	0.4741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,206.69370	1,095.843	18.94	0.5259	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			934.98550	1,018.971	18.69	0.5272	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,204.98550	1,088.971	18.69	0.4728	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			649.79590	707.082	19.96	0.3956	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,919.79590	1,777.082	19.96	0.6044	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,354.81420	1,471.108	17.17	0.6858	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			624.81420	541.108	17.17	0.3142	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	18/03/2019	Foreign Exchange Future			16.21460		16.10610			0.0000	11,966,374.80	738	132,100
€ / R	On	29/03/2019	Foreign Exchange Future			16.25120		16.14170			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.30690		16.19860			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.34320		16.23530			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.49300		16.38380			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.50670		16.39750			0.0000	9,210,738.60	558	29,913
€ / R	On	14/08/2019	Foreign Exchange Future			16.71390		16.60490			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.82780		16.71880			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.13820		17.02590			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.35350		17.24100			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.47770		17.36320			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>21,177,113.40</b>	<b>1,296</b>	<b>201,780</b>
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.08330	0.064	31.86	0.0003	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			172.12800	117.218	13.14	0.4261	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			2.56130	3.205	18.06	0.0176	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,226.46130	1,118.605	18.06	0.9824	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			136.52710	194.220	13.22	0.5946	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			160.42710	109.620	13.22	0.4054	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,543.98330	3,435.464	31.86	0.9997	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			21.40160	14.028	15.38	0.0721	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			102.99240	69.392	13.75	0.2843	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			209.09240	283.992	13.75	0.7157	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			132.32530	187.968	13.18	0.5843	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			166.22530	113.368	13.18	0.4157	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			128.22800	181.818	13.14	0.5739	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			527.50160	628.628	15.38	0.9279	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			337.53270	263.854	14.28	0.5410	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			159.23270	195.054	14.28	0.4590	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			348.67320	297.526	14.63	0.4767	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			267.27320	324.426	14.63	0.5233	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			452.50390	411.850	15.39	0.5215	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			267.80390	335.050	15.39	0.4785	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			15.50120	14.854	15.42	0.0289	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,149.30120	2,257.854	15.42	0.9711	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		350.06220	391.293	15.87	0.4149	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		812.56220	744.593	15.87	0.5851	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call		1,156.69870	1,249.235	13.76	0.8531	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put		109.19870	92.535	13.76	0.1469	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		347.20060	388.156	15.89	0.4123	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		819.70060	751.456	15.89	0.5877	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		344.36270	385.041	15.91	0.4097	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		826.86270	758.341	15.91	0.5903	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		368.41130	331.701	14.21	0.3116	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		943.31130	1,015.601	14.21	0.6884	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,148.88870	3,051.808	19.43	0.8838	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		103.78870	115.708	19.43	0.1162	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		828.05280	894.726	14.47	0.6361	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		463.15280	420.826	14.47	0.3639	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		509.09560	554.347	15.55	0.4526	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		914.19560	850.447	15.55	0.5474	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,455.97900	1,379.659	16.44	0.6539	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		1,861.99780	1,778.729	17.21	0.7239	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		310.79780	336.529	17.21	0.2761	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		402.60220	435.130	16.46	0.3445	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,463.80220	1,387.330	16.46	0.6555	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		240.11020	216.772	13.82	0.2143	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,141.79670	2,055.806	17.69	0.7625	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		260.59670	283.607	17.69	0.2375	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		400.44290	432.815	16.47	0.3430	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,471.64290	1,395.015	16.47	0.6570	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		404.77900	437.459	16.44	0.3461	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		1,338.91020	1,424.572	13.82	0.7857	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,330.79880	1,410.385	14.15	0.7055	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		454.89880	422.185	14.15	0.2945	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		3,813.11480	3,712.380	19.55	0.8394	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		1,570.97720	1,497.073	16.30	0.6085	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		3,326.72600	3,436.541	14.17	0.9675	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		30.82600	28.341	14.17	0.0325	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		219.01480	230.580	19.55	0.1606	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		584.40370	622.652	16.31	0.3901	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		1,578.50370	1,504.452	16.31	0.6099	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		581.94230	620.044	16.32	0.3887	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		1,586.04230	1,511.844	16.32	0.6113	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		586.87720	625.273	16.30	0.3915	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put		870.27900	817.555	14.89	0.4149	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call		1,111.27900	1,171.055	14.89	0.5851	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put		910.26060	856.304	14.98	0.4261	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call		1,081.26060	1,139.804	14.98	0.5739	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put		683.38910	637.092	14.49	0.3572	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call		1,274.38910	1,340.592	14.49	0.6428	0.00	0	21,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			820.12390	769.015	14.79	0.4002	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,151.12390	1,212.515	14.79	0.5998	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			721.20040	760.278	16.41	0.4018	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,828.00040	1,752.578	16.41	0.5982	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			726.22780	765.559	16.39	0.4041	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,813.02780	1,737.859	16.39	0.5959	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			723.70890	762.913	16.40	0.4029	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,820.50890	1,745.213	16.40	0.5971	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>264,928</b>
<b>Total € / R</b>												<b>21,177,113.40</b>	<b>1,296</b>	<b>466,708</b>
AUS / R	On	18/03/2019	Foreign Exchange Future			10.14560		10.01410			0.0000	0.00	0	4,967
AUS / R	On	14/06/2019	Foreign Exchange Future			10.26530		10.13310			0.0000	0.00	0	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.39930		10.26680			0.0000	0.00	0	513
AUS / R	On	13/12/2019	Foreign Exchange Future			10.53030		10.39510			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.67230		10.53600			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>0.00</b>	<b>0</b>	<b>21,621</b>
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			348.03130	228.638	13.07	0.8073	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			11.46700	22.847	13.16	0.1829	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			357.36700	237.247	13.16	0.8171	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			10.84120	21.536	13.25	0.1736	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			366.74120	245.936	13.25	0.8264	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			12.13130	24.238	13.07	0.1927	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			927.00360	816.054	14.71	0.8062	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			59.09660	80.033	14.74	0.1910	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			935.99660	824.733	14.74	0.8090	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			58.10860	78.736	14.76	0.1883	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			945.00860	833.436	14.76	0.8117	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			60.10360	81.354	14.71	0.1938	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			706.88010	618.457	13.25	0.6238	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			208.47750	253.472	13.20	0.3831	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			691.67750	604.172	13.20	0.6169	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			206.06590	250.598	13.22	0.3796	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			699.26590	611.298	13.22	0.6204	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			203.68010	247.757	13.25	0.3762	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			280.12810	329.568	13.14	0.4045	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			785.02810	699.268	13.14	0.5955	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			277.60010	326.588	13.16	0.4016	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			792.50010	706.288	13.16	0.5984	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			282.74270	332.575	13.12	0.4074	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			777.64270	692.275	13.12	0.5926	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			860.84840	770.664	13.31	0.6237	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			255.94840	300.964	13.31	0.3763	0.00	0	1,000
AUS / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			871.13490	786.718	13.18	0.5767	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	11.06	Call			354.49570	405.939	13.19	0.4208	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			878.49570	793.639	13.19	0.5792	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			351.87830	402.884	13.21	0.4183	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			885.87830	800.584	13.21	0.5817	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			357.13490	409.018	13.18	0.4233	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>22,621</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.73910		10.63430			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.87450		10.76870			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.02280		10.91560			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.16540		11.05390			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.31960		11.20540			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			61.75130	97.735	12.53	0.5199	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			157.45130	88.635	12.53	0.4801	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			58.88860	92.149	12.45	0.5028	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			164.58860	93.049	12.45	0.4972	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			64.74170	103.490	12.60	0.5368	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			150.44170	84.390	12.60	0.4632	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			297.79580	349.157	13.79	0.5524	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			329.09580	274.657	13.79	0.4476	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			293.74530	344.241	13.81	0.5472	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			335.04530	279.741	13.81	0.4528	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			301.89690	354.128	13.78	0.5575	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			323.19690	269.628	13.78	0.4425	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			274.22420	308.925	14.46	0.3978	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			748.62420	676.125	14.46	0.6022	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			271.57720	305.954	14.48	0.3948	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			755.97720	683.154	14.48	0.6052	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			276.89760	311.927	14.44	0.4008	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			741.29760	669.127	14.44	0.5992	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			358.34280	400.190	14.30	0.4207	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			844.44280	774.790	14.30	0.5793	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			355.54960	397.103	14.32	0.4181	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			851.64960	781.704	14.32	0.5819	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			361.15900	403.301	14.29	0.4232	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			837.25900	767.901	14.29	0.5768	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			447.67060	494.200	14.27	0.4402	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			932.27060	864.600	14.27	0.5598	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			444.74960	491.018	14.28	0.4380	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			939.34960	871.418	14.28	0.5620	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			450.61210	497.399	14.25	0.4424	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			925.21210	857.799	14.25	0.5576	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>1,300</b>
CF CANDCO	18/03/2019				0.00000			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		14.32250		14.18650			0.0000	0.00	0	1,143
CHF / R	On 14/06/2019		14.59310		14.45610			0.0000	0.00	0	250
CHF / R	On 16/09/2019		14.89200		14.75430			0.0000	0.00	0	0
CHF / R	On 13/12/2019		15.18100		15.03950			0.0000	0.00	0	0
CHF / R	On 16/03/2020		15.49540		15.35300			0.0000	0.00	0	0
<b>Total CHF / R Future</b>									<b>0.00</b>	<b>0</b>	<b>1,393</b>
CHF / R	On 18/03/2019	Call			60.37300	85.145	14.77	0.3495	0.00	0	0
CHF / R	On 18/03/2019	Put			343.87300	232.645	14.77	0.6505	0.00	0	0
CHF / R	On 18/03/2019	Call			58.52290	82.388	14.84	0.3403	0.00	0	0
CHF / R	On 18/03/2019	Put			352.02290	239.888	14.84	0.6597	0.00	0	0
CHF / R	On 18/03/2019	Call			62.28170	87.990	14.71	0.3589	0.00	0	0
CHF / R	On 18/03/2019	Put			335.78170	225.490	14.71	0.6411	0.00	0	0
CHF / R	On 14/06/2019	Call			359.90000	409.432	15.59	0.4703	0.00	0	0
CHF / R	On 14/06/2019	Put			633.80000	546.332	15.59	0.5297	0.00	0	0
CHF / R	On 14/06/2019	Call			356.63550	405.743	15.61	0.4671	0.00	0	0
CHF / R	On 14/06/2019	Put			640.53550	552.643	15.61	0.5329	0.00	0	0
CHF / R	On 14/06/2019	Call			363.19100	413.149	15.57	0.4736	0.00	0	0
CHF / R	On 14/06/2019	Put			627.09100	540.049	15.57	0.5264	0.00	0	0
CHF / R	On 16/09/2019	Call			377.83240	412.023	16.78	0.3569	0.00	0	0
CHF / R	On 16/09/2019	Put			1,313.53240	1,210.023	16.78	0.6431	0.00	0	0
CHF / R	On 16/09/2019	Call			375.62560	409.605	16.80	0.3552	0.00	0	0
CHF / R	On 16/09/2019	Put			1,321.32560	1,217.605	16.80	0.6448	0.00	0	0
CHF / R	On 16/09/2019	Call			380.05390	414.458	16.77	0.3587	0.00	0	0
CHF / R	On 16/09/2019	Put			1,305.75390	1,202.458	16.77	0.6413	0.00	0	0
CHF / R	On 13/12/2019	Call			551.79240	595.006	17.08	0.3994	0.00	0	0
CHF / R	On 13/12/2019	Put			1,462.29240	1,364.006	17.08	0.6006	0.00	0	0
CHF / R	On 13/12/2019	Call			549.31560	592.335	17.09	0.3979	0.00	0	0
CHF / R	On 13/12/2019	Put			1,469.81560	1,371.335	17.09	0.6021	0.00	0	0
CHF / R	On 13/12/2019	Call			546.85690	589.674	17.10	0.3964	0.00	0	0
CHF / R	On 13/12/2019	Put			1,477.35690	1,378.674	17.10	0.6036	0.00	0	0
CHF / R	On 16/03/2020	Call			626.15630	667.974	17.69	0.3804	0.00	0	0
CHF / R	On 16/03/2020	Put			1,903.15630	1,802.574	17.69	0.6196	0.00	0	0
CHF / R	On 16/03/2020	Call			623.92250	665.584	17.70	0.3793	0.00	0	0
CHF / R	On 16/03/2020	Put			1,910.92250	1,810.184	17.70	0.6207	0.00	0	0
CHF / R	On 16/03/2020	Call			628.39420	670.374	17.68	0.3816	0.00	0	0
CHF / R	On 16/03/2020	Put			1,895.39420	1,794.975	17.68	0.6184	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>1,393</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14510		2.11880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16770		2.14140			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.19200		2.16570			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.21520		2.18850			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			105.67280	61.312	14.69	0.1987	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			450.44630	686.313	15.46	0.8773	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			62.44630	35.313	15.46	0.1227	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			369.31640	597.646	15.07	0.8432	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			81.31640	46.646	15.07	0.1568	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			293.67280	512.312	14.69	0.8013	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			81.68290	60.199	13.62	0.0833	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,708.14160	1,946.916	13.60	0.9056	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			94.14160	69.916	13.60	0.0944	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,622.09230	1,857.879	13.58	0.8933	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			108.09230	80.879	13.58	0.1067	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,795.68290	2,037.199	13.62	0.9167	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,253.90670	1,436.845	13.35	0.7051	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			496.90670	416.845	13.35	0.2949	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,195.66230	1,368.236	13.31	0.6884	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			538.66230	448.236	13.31	0.3116	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,314.15790	1,507.172	13.40	0.7214	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			457.15790	387.172	13.40	0.2786	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,388.72880	1,568.177	13.49	0.6665	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			703.72880	616.177	13.49	0.3335	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,498.85840	1,687.891	13.37	0.6963	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			613.85840	535.891	13.37	0.3037	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,442.93870	1,627.207	13.43	0.6815	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			657.93870	575.207	13.43	0.3185	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			2.17350		2.15890			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21380		2.19910			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25810		2.24340			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30100		2.28580			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.34770		2.33240			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>

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	18/03/2019	Foreign Exchange Option	2.26	Put			1,041.54050	899.344	17.89	0.8927	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			43.44280	49.805	16.75	0.1533	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			854.44280	714.805	16.75	0.8467	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			36.94090	41.236	17.32	0.1281	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			947.94090	806.236	17.32	0.8719	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			30.54050	34.343	17.89	0.1073	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			356.97790	315.827	13.62	0.3038	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			888.39070	990.345	13.68	0.6723	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			397.39070	352.345	13.68	0.3277	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			831.46830	929.433	13.73	0.6479	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			440.46830	391.433	13.73	0.3521	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			947.97790	1,053.827	13.62	0.6962	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			430.82450	476.298	15.33	0.3117	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,996.82450	1,895.298	15.33	0.6883	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			472.35210	521.865	15.13	0.3362	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,838.35210	1,740.865	15.13	0.6638	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			451.07770	498.537	15.23	0.3237	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,917.07770	1,817.537	15.23	0.6763	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			437.59660	483.992	16.04	0.2638	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,979.59660	2,873.992	16.04	0.7362	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			421.40460	467.962	16.13	0.2562	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,063.40460	2,957.962	16.13	0.7438	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			454.45090	500.673	15.96	0.2718	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,896.45090	2,790.673	15.96	0.7282	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			594.13320	645.516	16.03	0.2922	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,270.13320	3,168.515	16.03	0.7078	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			576.44360	626.570	16.09	0.2850	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,352.44360	3,249.570	16.09	0.7150	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			559.33700	608.219	16.15	0.2780	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,435.33700	3,331.219	16.15	0.7220	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			1.83830		1.81360			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86200		1.83710			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88770		1.86240			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91140		1.88560			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			329.84840	531.001	16.33	0.8299	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			93.84840	48.001	16.33	0.1701	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			259.42440	449.195	16.09	0.7787	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			123.42440	66.195	16.09	0.2213	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			406.72080	617.242	16.56	0.8719	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			70.72080	34.242	16.56	0.1281	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
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,031.91720	1,219.724	15.17	0.7742	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			260.91720	199.725	15.17	0.2258	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			968.00260	1,148.977	15.27	0.7508	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			297.00260	228.977	15.27	0.2492	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,098.70550	1,293.083	15.07	0.7967	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			227.70550	173.083	15.07	0.2033	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,060.27190	1,211.641	15.44	0.6486	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			636.27190	534.641	15.44	0.3514	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,010.74410	1,157.629	15.54	0.6297	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			686.74410	580.629	15.54	0.3703	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,111.85510	1,267.748	15.33	0.6675	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			587.85510	490.748	15.33	0.3325	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,263.80620	1,421.768	15.63	0.6354	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			807.80620	707.768	15.63	0.3646	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,216.92440	1,370.636	15.73	0.6200	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			860.92440	756.636	15.73	0.3800	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,312.38240	1,474.621	15.53	0.6508	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			756.38240	660.621	15.53	0.3492	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			0.14440		0.14200			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14360		0.14120			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14260		0.14030			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14330		0.14140			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14310		0.14070			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.65320		1.64300			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67630		1.66620			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.70160		1.69160			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.72550		1.71540			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			9.76970		9.64620			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.88880		9.76480			0.0000	0.00	0	0
NZ\$/ R	On	16/09/2019	Foreign Exchange Future			10.01920		9.89490			0.0000	0.00	0	646
NZ\$/ R	On	13/12/2019	Foreign Exchange Future			10.14410		10.01800			0.0000	0.00	0	0
NZ\$/ R	On	16/03/2020	Foreign Exchange Future			10.27820		10.15100			0.0000	0.00	0	0
<b>Total NZ\$/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			159.86260	258.584	14.04	0.8488	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			43.66260	18.884	14.04	0.1512	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			152.54150	249.800	13.94	0.8402	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			46.34150	20.100	13.94	0.1598	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			167.31920	267.440	14.14	0.8571	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			41.11920	17.740	14.14	0.1429	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			211.37810	264.017	13.58	0.4963	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			366.57810	295.217	13.58	0.5037	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			207.99070	259.957	13.61	0.4907	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			373.19070	301.157	13.61	0.5093	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			214.81880	268.133	13.55	0.5020	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			360.01880	289.333	13.55	0.4980	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			401.45030	471.174	13.21	0.5891	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			356.55030	301.974	13.21	0.4109	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			396.79880	465.956	13.22	0.5850	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			361.89880	306.756	13.22	0.4150	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			406.14740	476.432	13.20	0.5933	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			351.24740	297.232	13.20	0.4067	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			347.58970	399.995	13.84	0.4583	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			679.58970	605.895	13.84	0.5417	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			344.47030	396.495	13.86	0.4553	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			686.47030	612.395	13.86	0.5447	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			350.73380	403.529	13.83	0.4614	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			672.73380	599.429	13.83	0.5386	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			420.94090	474.857	13.99	0.4629	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			789.94090	716.657	13.99	0.5371	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			417.80940	471.406	14.01	0.4604	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			796.80940	723.206	14.01	0.5396	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			424.09220	478.333	13.98	0.4655	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			783.09220	710.133	13.98	0.5345	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			1.34340		1.33500			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34990		1.34160			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35560		1.34750			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35990		1.35170			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	34.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			50.00000	0.000		0.0000	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			150.00000	66.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			50.00000	134.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			216.00000	299.000		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			116.00000	199.000		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			316.00000	399.000		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
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			175.00000	256.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			75.00000	156.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			275.00000	356.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			117.00000	199.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			17.00000	99.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			217.00000	299.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	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			1.31040		1.31600			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31610		1.32170			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32200		1.32760			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32740		1.33300			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33310		1.33870			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.12420		1.13200			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13250		1.14030			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14150		1.14930			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14990		1.15790			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15930		1.16720			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			10.61630		10.48610			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.74620		10.61490			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.89000		10.75870			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.02990		10.89530			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			190.65090	295.813	14.37	0.8576	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			44.55090	19.513	14.37	0.1424	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			183.16820	286.991	14.29	0.8500	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			47.06820	20.691	14.29	0.1500	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			198.25020	304.699	14.45	0.8648	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			42.15020	18.399	14.45	0.1352	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			70.86950	50.389	12.76	0.1355	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			691.57290	803.311	12.73	0.8715	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			66.67290	47.111	12.73	0.1285	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			683.64890	794.930	12.75	0.8680	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			68.74890	48.730	12.75	0.1320	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			675.76950	786.589	12.76	0.8645	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			536.45320	618.831	13.12	0.6591	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			297.75320	248.831	13.12	0.3409	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			531.15760	613.024	13.14	0.6553	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			302.45760	253.024	13.14	0.3447	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			525.90010	607.258	13.15	0.6515	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			307.20010	257.258	13.15	0.3485	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			624.17030	705.903	13.32	0.6339	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			398.87030	346.003	13.32	0.3661	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			619.22650	700.535	13.34	0.6308	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			403.92650	350.635	13.34	0.3692	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			629.15150	711.305	13.31	0.6370	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			393.85150	341.405	13.31	0.3630	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			2.62770		2.60820			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.53060		2.51210			0.0000	0.00	0	1,400
TRY / R	On	16/09/2019	Foreign Exchange Future			2.44500		2.42970			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.37960		2.36840			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>26,400</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			3.82490	3.799	17.19	0.1030	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			125.62490	106.099	17.19	0.8970	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			3.25870	3.157	17.52	0.0868	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			135.05870	115.457	17.52	0.9132	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			4.49640	4.578	16.86	0.1220	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			116.29640	96.878	16.86	0.8780	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.06480	1.349	27.23	0.0114	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,018.96480	1,000.749	27.23	0.9886	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.00300	1.273	27.23	0.0108	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,028.90300	1,010.673	27.23	0.9892	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.13020	1.429	27.23	0.0120	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,009.03020	990.829	27.23	0.9880	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
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			161.76030	174.355	17.41	0.6467	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			82.06030	79.355	17.41	0.3533	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			155.63520	167.976	17.34	0.6345	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			85.93520	82.976	17.34	0.3655	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			168.01240	180.853	17.47	0.6587	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			78.31240	75.853	17.47	0.3413	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			195.91010	205.754	18.51	0.6348	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			107.51010	106.154	18.51	0.3652	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			189.95530	199.732	18.46	0.6247	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			111.55530	110.132	18.46	0.3753	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			184.10340	193.809	18.42	0.6146	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			115.70340	114.209	18.42	0.3854	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>26,400</b>
<b>Total Futures</b>												<b>3 833 267 040.40</b>	<b>263,342</b>	<b>1,619,546</b>
<b>Total Options</b>												<b>17 899 240.50</b>	<b>91,500</b>	<b>6,152,521</b>
<b>Grand Total:</b>												<b>3,851,166,280.90</b>	<b>354,842</b>	<b>7,772,067</b>