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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/04/2019	Foreign Exchange Future		14.11200			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future		12.92800			0.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Future		14.45500			0.0000	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Future		13.86400			0.0000	0.00	0	0
\$ / R	On	10/05/2019	Foreign Exchange Future		14.40210			0.0000	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Future		14.04900			0.0000	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Future		14.65200			0.0000	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Future		14.06440			0.0000	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Future		14.30360			0.0000	0.00	0	0
\$ / R	On	24/05/2019	Foreign Exchange Future		14.46470			0.0000	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Future		14.23750			0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Future		13.14750			0.0000	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Future		12.14100			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future		14.51100			0.0000	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Future		13.82910			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future		14.37000			0.0000	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Future		15.60240			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future		13.80220			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future		13.19150			0.0000	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Future		14.53550			0.0000	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Future		14.21270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Future			13.85950		13.85950			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			13.24700		13.24700			0.0000	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Future			15.19300		15.19300			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.82460		13.82460			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			13.29500		13.29500			0.0000	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Future			14.67550		14.67550			0.0000	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Future			16.26340		16.26340			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.75600		14.75600			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.45000		13.45000			0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Future			13.96860		13.96860			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			13.33750		13.33750			0.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Future			13.39250		13.39250			0.0000	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Future			14.08170		14.08170			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.44200		13.44200			0.0000	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Future			14.84300		14.84300			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.81000		15.81000			0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Future			14.13680		14.13680			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.49500		13.49500			0.0000	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Future			13.54500		13.54500			0.0000	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Future			14.78500		14.78500			0.0000	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Future			13.59300		13.59300			0.0000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Future			15.62670		15.62670			0.0000	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Future			13.64750		13.64750			0.0000	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Future			13.69500		13.69500			0.0000	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Future			13.74850		13.74850			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.16870		15.16870			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.37700		15.37700			0.0000	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Future			15.35190		15.35190			0.0000	0.00	0	0
Total \$ / R Future												0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			0.00000	2.000	5.00	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.00000	41.924	16.98	0.4705	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			0.00000	49.924	16.98	0.5295	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			0.00000	15.853	15.70	0.2509	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.00000	87.854	15.70	0.7491	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			0.00000	1,322.000	5.00	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			0.00000	2,682.000	13.55	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.00000	0.000	13.55	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			0.00000	3,032.000	13.54	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.00000	0.000	13.54	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			0.00000	1,522.000	5.00	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			0.00000	1,912.000	6.36	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			0.00000	0.000	6.36	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			0.00000	562.000	7.88	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			0.00000	0.000	7.88	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			0.00000	1,022.000	5.00	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			0.00000	1,272.000	5.00	1.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			0.00000	0.001	5.00	0.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			0.00000	425.001	5.00	1.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			0.00000	505.000	5.00	1.0000	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			0.00000	40.226	5.00	0.4799	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			0.00000	45.226	5.00	0.5201	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			0.00000	705.000	5.00	1.0000	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			0.00000	43.796	5.00	0.4844	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			0.00000	47.796	5.00	0.5156	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			0.00000	5.636	5.00	0.1028	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			0.00000	149.636	5.00	0.8972	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			0.00000	336.064	5.00	0.9981	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			0.00000	0.064	5.00	0.0019	0.00	0	0
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Put			0.00000	1.814	5.00	0.0363	0.00	0	0
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Call			0.00000	223.914	5.00	0.9637	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			0.00000	50.483	5.00	0.4720	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			0.00000	59.483	5.00	0.5280	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			0.00000	60.193	5.00	0.4927	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			0.00000	62.193	5.00	0.5073	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Put			0.00000	935.600	5.00	1.0000	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.00	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Call			0.00000	99.593	5.00	0.6624	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.00	Put			0.00000	35.193	5.00	0.3376	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Put			0.00000	535.616	5.00	0.9996	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Call			0.00000	0.016	5.00	0.0004	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Call			0.00000	175.947	5.00	0.8564	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Put			0.00000	11.547	5.00	0.1436	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put			0.00000	336.557	5.00	0.9829	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call			0.00000	0.957	5.00	0.0171	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put			0.00000	1,035.600	5.00	1.0000	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Call			0.00000	315.590	5.00	0.9794	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Put			0.00000	1.190	5.00	0.0206	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			0.00000	946.400	5.00	1.0000	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			0.00000	1,196.400	5.00	1.0000	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			0.00000	44.828	5.00	0.3748	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			0.00000	98.428	5.00	0.6252	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	24/05/2019	Foreign Exchange Option	14.20	Put		0.00000	6.706	5.00	0.0781	0.00	0	0
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Call		0.00000	271.406	5.00	0.9219	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		0.00000	77.702	5.00	0.4825	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		0.00000	85.202	5.00	0.5175	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		0.00000	1,102.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		0.00000	2,642.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		0.00000	1,052.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		0.00000	172.361	5.00	0.7792	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		0.00000	24.861	5.00	0.2208	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		0.00000	1,862.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		0.00000	3,002.500	5.11	1.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		0.00000	0.000	5.11	0.0000	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		0.00000	73.937	5.00	0.4817	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		0.00000	81.437	5.00	0.5183	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		0.00000	74.491	5.00	0.4948	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		0.00000	75.491	5.00	0.5052	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		0.00000	90.401	5.00	0.4951	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		0.00000	91.401	5.00	0.5049	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		0.00000	3.685	5.00	0.0393	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		0.00000	424.585	5.00	0.9607	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		0.00000	94.026	5.00	0.4981	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		0.00000	93.126	5.00	0.5019	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		0.00000	20.609	5.00	0.1666	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		0.00000	251.510	5.00	0.8334	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		0.00000	9.651	5.00	0.0895	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		0.00000	330.551	5.00	0.9105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		0.00000	1,720.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		0.00000	0.066	5.00	0.0009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		0.00000	770.066	5.00	0.9991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		0.00000	91.999	5.00	0.4652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		0.00000	1,120.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		0.00000	172.434	5.00	0.6849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		0.00000	52.434	5.00	0.3151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		0.00000	2.970	5.00	0.0299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		0.00000	208.075	5.00	0.7515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		0.00000	38.074	5.00	0.2485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		0.00000	1,520.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		0.00000	0.000	5.00	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		0.00000	1,720.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		0.00000	7.905	5.00	0.0696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		0.00000	1,130.001	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		0.00000	0.001	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		0.00000	314.494	5.00	0.8844	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		0.00000	14.494	5.00	0.1156	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		0.00000	1,270.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		0.00000	0.205	5.00	0.0027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		0.00000	18.125	5.00	0.1404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		0.00000	298.125	5.00	0.8596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		0.00000	950.010	5.00	0.9998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		0.00000	0.010	5.00	0.0002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		0.00000	377.905	5.00	0.9304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		0.00000	21.028	5.00	0.1583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		0.00000	281.028	5.00	0.8417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		0.00000	3,590.000	6.75	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		0.00000	0.000	6.75	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		0.00000	730.205	5.00	0.9973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		0.00000	396.571	5.00	0.9405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		0.00000	128.879	5.00	0.5741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		0.00000	78.879	5.00	0.4259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		0.00000	1,630.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		0.00000	1,370.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		0.00000	492.402	5.00	0.9752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		0.00000	2.402	5.00	0.0248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		0.00000	1,250.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		0.00000	6.570	5.00	0.0595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		0.00000	1,550.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		0.00000	541.378	5.00	0.9849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		0.00000	1.378	5.00	0.0151	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		0.00000	1,180.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		0.00000	1,130.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		0.00000	454.325	5.00	0.9580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		0.00000	4.325	5.00	0.0420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		0.00000	1,390.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		0.00000	29.951	5.00	0.2094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		0.00000	1,240.000	5.00	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		0.00000	1,620.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		0.00000	1,430.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		0.00000	96.800	5.00	0.4808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		0.00000	3,680.000	7.65	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.00000	0.000	7.65	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		0.00000	2,090.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		0.00000	239.951	5.00	0.7906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		0.00000	101.757	5.00	0.5035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		0.00000	101.757	5.00	0.4965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		0.00000	96.871	5.00	0.4879	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		0.00000	106.871	5.00	0.5121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		0.00000	106.800	5.00	0.5192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call		0.00000	6.230	5.00	0.0575	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put		0.00000	306.801	5.00	0.8679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		0.00000	16.801	5.00	0.1321	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		0.00000	1,290.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put		0.00000	416.230	5.00	0.9425	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		0.00000	360.428	5.00	0.9110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		0.00000	10.428	5.00	0.0890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put		0.00000	1,360.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call		0.00000	1,150.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put		0.00000	3.296	5.00	0.0328	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put		0.00000	388.099	5.00	0.9281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call		0.00000	8.099	5.00	0.0719	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put		0.00000	1,210.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call		0.00000	1,090.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put		0.00000	140.803	5.00	0.6045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call		0.00000	1,450.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call		0.00000	323.342	5.00	0.8921	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put		0.00000	13.342	5.00	0.1079	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call		0.00000	463.296	5.00	0.9672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put		0.00000	930.014	5.00	0.9998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call		0.00000	0.014	5.00	0.0002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call		0.00000	1,020.001	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put		0.00000	0.001	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call		0.00000	70.803	5.00	0.3955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put		0.00000	70.326	5.00	0.3882	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	13.30	Call		0.00000	1,070.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put		0.00000	1,230.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		0.00000	1,270.000	5.00	1.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		0.00000	111.999	5.00	0.5348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		0.00000	630.673	5.00	0.9920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		0.00000	0.673	5.00	0.0080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		0.00000	0.013	5.00	0.0002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		0.00000	870.013	5.00	0.9998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		0.00000	140.326	5.00	0.6118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		0.00000	472.970	5.00	0.9701	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		0.00000	1,617.600	5.00	1.0000	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		0.00000	0.081	5.00	0.0010	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		0.00000	882.481	5.00	0.9990	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		0.00000	2,157.800	5.00	1.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		0.00000	10.369	5.00	0.0820	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		0.00000	408.169	5.00	0.9180	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		0.00000	2,517.800	5.00	1.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		0.00000	0.122	5.00	0.0015	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		0.00000	802.322	5.00	0.9985	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		0.00000	1,367.800	5.00	1.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		0.00000	7.007	5.00	0.0588	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		0.00000	454.807	5.00	0.9412	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		0.00000	35.582	5.00	0.2230	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		0.00000	253.382	5.00	0.7770	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		0.00000	1,527.800	5.00	1.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		0.00000	108.564	5.00	0.4937	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		0.00000	110.064	5.00	0.5063	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		0.00000	1,904.500	5.00	1.0000	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		0.00000	1,085.508	5.00	0.9999	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		0.00000	0.008	5.00	0.0001	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put		0.00000	119.196	5.00	0.4922	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call		0.00000	121.896	5.00	0.5078	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		0.00000	2,280.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		0.00000	31.715	5.00	0.1713	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		0.00000	372.215	5.00	0.8287	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		0.00000	2,640.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		0.00000	414.792	5.00	0.8618	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		0.00000	0.606	5.00	0.0054	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		0.00000	860.106	5.00	0.9946	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		0.00000	1,480.502	5.00	1.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		0.00000	0.002	5.00	0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		0.00000	24.292	5.00	0.1382	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		0.00000	130.586	5.00	0.4866	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		0.00000	137.586	5.00	0.5134	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		0.00000	1,157.416	5.00	0.9966	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		0.00000	0.416	5.00	0.0034	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		0.00000	5.941	5.00	0.0361	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		0.00000	718.941	5.00	0.9639	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		0.00000	2,505.400	5.00	1.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		0.00000	39.142	5.00	0.1818	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		0.00000	414.542	5.00	0.8182	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		0.00000	2,875.400	5.00	1.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		0.00000	2.389	5.00	0.0164	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		0.00000	826.989	5.00	0.9836	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		0.00000	1,695.403	5.00	1.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		0.00000	0.003	5.00	0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		0.00000	31.179	5.00	0.1516	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		0.00000	456.579	5.00	0.8484	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		0.00000	153.293	5.00	0.4890	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		0.00000	158.293	5.00	0.5110	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		0.00000	170.579	5.00	0.4890	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		0.00000	176.079	5.00	0.5110	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		0.00000	2,736.613	6.91	0.9999	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		0.00000	0.013	6.91	0.0001	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		0.00000	177.301	5.00	0.4886	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		0.00000	183.301	5.00	0.5114	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		0.00000	171.138	5.00	0.5158	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		0.00000	161.138	5.00	0.4842	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.44	Put		0.00000	1,990.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.44	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put		0.00000	805.176	5.00	0.9679	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call		0.00000	5.176	5.00	0.0321	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		0.00000	166.152	5.00	0.5062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		0.00000	166.152	5.00	0.4938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		0.00000	161.261	5.00	0.4966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		0.00000	171.261	5.00	0.5034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		0.00000	951.211	5.00	0.9914	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		0.00000	1.211	5.00	0.0086	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		0.00000	2,420.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		0.00000	0.000	5.00	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			0.00000	22.617	5.00	0.1132	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			0.00000	542.617	5.00	0.8868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			0.00000	3,780.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			0.00000	2,700.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			0.00000	4,400.000	5.62	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			0.00000	0.000	5.62	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			0.00000	0.225	5.00	0.0019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			0.00000	1,270.225	5.00	0.9981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			0.00000	2,100.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			0.00000	2,110.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			0.00000	4,480.000	5.71	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			0.00000	0.000	5.71	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			0.00000	6.505	5.00	0.0392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			0.00000	766.505	5.00	0.9608	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			0.00000	4,190.000	5.39	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			0.00000	0.000	5.39	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			0.00000	3.218	5.00	0.0211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			0.00000	883.218	5.00	0.9789	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			0.00000	5,020.000	6.31	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			0.00000	0.000	6.31	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			0.00000	5,180.000	6.48	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			0.00000	0.000	6.48	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			0.00000	12.458	5.00	0.0687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			0.00000	652.458	5.00	0.9313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			0.00000	0.001	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			0.00000	1,930.001	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			0.00000	5,220.000	6.53	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			0.00000	0.000	6.53	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			0.00000	29.876	5.00	0.1422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			0.00000	489.876	5.00	0.8578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			0.00000	5,870.000	6.84	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			0.00000	0.000	6.84	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			0.00000	283.847	5.00	0.6912	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			0.00000	83.846	5.00	0.3088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			0.00000	19.582	5.00	0.1005	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			0.00000	569.582	5.00	0.8995	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			0.00000	9.566	5.00	0.0548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			0.00000	699.566	5.00	0.9452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			0.00000	356.054	5.00	0.7715	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			0.00000	56.054	5.00	0.2285	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			0.00000	252.679	5.00	0.6341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			0.00000	102.679	5.00	0.3659	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	18.29	Put		0.00000	4,840.000	6.11	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		0.00000	0.000	6.11	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		0.00000	1,051.082	5.00	0.9921	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		0.00000	1.082	5.00	0.0079	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		0.00000	0.378	5.00	0.0030	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		0.00000	1,200.378	5.00	0.9970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call		0.00000	71.506	5.00	0.2812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		0.00000	321.505	5.00	0.7188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		0.00000	54.388	5.00	0.2285	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		0.00000	374.388	5.00	0.7715	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		0.00000	4,820.000	6.09	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		0.00000	0.000	6.09	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		0.00000	286.048	5.00	0.6777	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		0.00000	86.048	5.00	0.3223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		0.00000	10.644	5.00	0.0600	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		0.00000	680.644	5.00	0.9400	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		0.00000	1,580.018	5.00	0.9998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		0.00000	0.018	5.00	0.0002	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		0.00000	2,060.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		0.00000	0.082	5.00	0.0007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		0.00000	1,400.082	5.00	0.9993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		0.00000	2.676	5.00	0.0179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		0.00000	912.676	5.00	0.9821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		0.00000	2,170.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		0.00000	594.182	5.00	0.9249	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		0.00000	14.182	5.00	0.0751	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		0.00000	3.857	5.00	0.0248	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		0.00000	853.857	5.00	0.9752	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		0.00000	1,550.024	5.00	0.9998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		0.00000	0.024	5.00	0.0002	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		0.00000	461.053	5.00	0.8565	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		0.00000	31.053	5.00	0.1435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		0.00000	1.413	5.00	0.0101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		0.00000	1,011.413	5.00	0.9899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		0.00000	1,710.006	5.00	0.9999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		0.00000	0.006	5.00	0.0001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		0.00000	0.261	5.00	0.0022	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		0.00000	1,250.261	5.00	0.9978	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		0.00000	31.255	5.00	0.1475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		0.00000	481.255	5.00	0.8525	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		0.00000	3,730.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		0.00000	3,220.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		0.00000	0.000	5.00	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		0.00000	28.548	5.00	0.1370	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		0.00000	498.548	5.00	0.8630	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		0.00000	3,670.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		0.00000	0.104	5.00	0.0009	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		0.00000	1,370.104	5.00	0.9991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		0.00000	5,150.000	6.45	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		0.00000	0.000	6.45	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		0.00000	48.117	5.00	0.2078	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		0.00000	398.117	5.00	0.7922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put		0.00000	606.076	5.00	0.9148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call		0.00000	16.076	5.00	0.0852	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		0.00000	1,300.179	5.00	0.9985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		0.00000	0.179	5.00	0.0015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		0.00000	3,210.000	5.00	1.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.38	Call		0.00000	203.065	5.00	0.5730	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.38	Put		0.00000	133.065	5.00	0.4270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.24	Call		0.00000	5.484	5.00	0.0338	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.24	Put		0.00000	795.484	5.00	0.9662	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call		0.00000	58.913	5.00	0.2429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put		0.00000	358.913	5.00	0.7571	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		0.00000	2,531.400	5.00	1.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		0.00000	89.640	5.00	0.3122	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		0.00000	321.040	5.00	0.6878	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		0.00000	75.524	5.00	0.2750	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		0.00000	356.924	5.00	0.7250	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		0.00000	2,921.400	5.00	1.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		0.00000	2.063	5.00	0.0129	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		0.00000	970.663	5.00	0.9871	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		0.00000	1,711.422	5.00	0.9998	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		0.00000	0.022	5.00	0.0002	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		0.00000	170.148	5.00	0.4866	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		0.00000	177.648	5.00	0.5134	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		0.00000	3,307.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		0.00000	10.258	5.00	0.0519	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		0.00000	817.758	5.00	0.9481	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		0.00000	2,477.500	5.00	1.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		0.00000	191.413	5.00	0.5092	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		0.00000	445.496	5.00	0.8033	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		0.00000	52.996	5.00	0.1967	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		0.00000	3,697.500	5.00	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			0.00000	8.082	5.00	0.0422	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			0.00000	865.582	5.00	0.9578	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			0.00000	188.913	5.00	0.4908	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			0.00000	2,788.300	5.00	1.0000	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			0.00000	161.953	5.00	0.4210	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			0.00000	280.253	5.00	0.5790	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			0.00000	142.533	5.00	0.3855	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			0.00000	310.833	5.00	0.6145	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			0.00000	3,178.300	5.00	1.0000	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			0.00000	3.466	5.00	0.0176	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			0.00000	1,085.166	5.00	0.9824	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			0.00000	1,948.353	5.00	0.9996	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			0.00000	0.053	5.00	0.0004	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			0.00000	205.716	5.00	0.4908	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			0.00000	207.716	5.00	0.5092	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			0.00000	227.805	5.00	0.4902	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			0.00000	230.805	5.00	0.5098	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			0.00000	2,150.015	5.00	0.9999	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			0.00000	0.015	5.00	0.0001	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			0.00000	1,054.565	5.00	0.9444	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			0.00000	14.565	5.00	0.0556	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			0.00000	4,190.000	6.10	1.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			0.00000	254.344	5.00	0.4985	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			0.00000	254.187	5.00	0.5143	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			0.00000	244.187	5.00	0.4857	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			0.00000	0.344	5.00	0.0019	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			0.00000	2,780.000	5.00	1.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			0.00000	249.234	5.00	0.5079	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			0.00000	249.234	5.00	0.4921	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			0.00000	244.344	5.00	0.5015	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			0.00000	123.439	5.00	0.3130	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			0.00000	1,710.323	5.00	0.9982	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			0.00000	0.323	5.00	0.0018	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			0.00000	1,188.756	5.00	0.9642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			0.00000	8.756	5.00	0.0358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			0.00000	1,700.344	5.00	0.9981	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			0.00000	66.116	5.00	0.1946	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			0.00000	1,730.285	5.00	0.9984	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			0.00000	0.285	5.00	0.0016	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			0.00000	1,690.366	5.00	0.9980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			0.00000	0.366	5.00	0.0020	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			0.00000	443.439	5.00	0.6870	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	12.87	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			0.00000	1,870.115	5.00	0.9993	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			0.00000	0.115	5.00	0.0007	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			0.00000	779.094	5.00	0.8724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			0.00000	39.094	5.00	0.1276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			0.00000	626.117	5.00	0.8054	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			0.00000	1.905	5.00	0.0090	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			0.00000	1,810.171	5.00	0.9990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			0.00000	0.171	5.00	0.0010	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			0.00000	609.878	5.00	0.7968	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			0.00000	69.878	5.00	0.2032	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			0.00000	2,940.000	5.00	1.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			0.00000	103.805	5.00	0.2753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			0.00000	2,010.043	5.00	0.9997	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			0.00000	0.043	5.00	0.0003	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			0.00000	1,217.820	5.00	0.9676	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			0.00000	7.820	5.00	0.0324	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			0.00000	1,401.905	5.00	0.9910	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			0.00000	1.804	5.00	0.0087	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			0.00000	1,740.268	5.00	0.9985	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			0.00000	0.268	5.00	0.0015	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			0.00000	531.316	5.00	0.7501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			0.00000	91.316	5.00	0.2499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			0.00000	493.804	5.00	0.7247	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			0.00000	0.000	6.10	0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			0.00000	3,920.000	5.00	1.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			0.00000	2,810.000	5.00	1.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			0.00000	1,571.804	5.00	0.9913	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			0.00000	2,913.200	5.00	1.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			0.00000	201.770	5.00	0.4649	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			0.00000	264.970	5.00	0.5351	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			0.00000	3,303.200	5.00	1.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			0.00000	4.215	5.00	0.0196	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			0.00000	1,141.015	5.00	0.9804	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			0.00000	2,073.269	5.00	0.9995	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			0.00000	0.069	5.00	0.0005	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			0.00000	180.183	5.00	0.4310	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			0.00000	293.383	5.00	0.5690	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			0.00000	219.340	5.00	0.4882	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			0.00000	224.340	5.00	0.5118	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			0.00000	232.818	5.00	0.4879	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			0.00000	237.818	5.00	0.5121	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		0.00000	267.030	5.00	0.4879	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call		0.00000	272.030	5.00	0.5121	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put		0.00000	247.526	5.00	0.4889	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		0.00000	250.526	5.00	0.5111	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		0.00000	2,104.159	5.00	0.9962	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		0.00000	0.859	5.00	0.0038	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put		0.00000	1,008.723	5.00	0.8967	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		0.00000	289.345	5.00	0.4870	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		0.00000	294.430	5.00	0.4924	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		0.00000	301.015	5.00	0.5184	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		0.00000	284.315	5.00	0.4816	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call		0.00000	995.156	5.00	0.9167	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put		0.00000	28.456	5.00	0.0833	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		0.00000	296.045	5.00	0.5130	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call		0.00000	9.792	5.00	0.0344	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call		0.00000	1,847.485	5.00	0.9965	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put		0.00000	0.785	5.00	0.0035	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put		0.00000	2,253.774	5.00	0.9978	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call		0.00000	0.474	5.00	0.0022	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		0.00000	291.130	5.00	0.5076	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put		0.00000	0.025	5.00	0.0001	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call		0.00000	2,566.710	5.00	0.9999	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put		0.00000	0.010	5.00	0.0001	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call		0.00000	1,133.973	5.00	0.9454	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put		0.00000	17.273	5.00	0.0546	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put		0.00000	1,423.092	5.00	0.9656	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call		0.00000	19.684	5.00	0.0629	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call		0.00000	2,666.705	5.00	1.0000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put		0.00000	0.005	5.00	0.0000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call		0.00000	1,238.354	5.00	0.9612	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put		0.00000	11.654	5.00	0.0388	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call		0.00000	2,436.725	5.00	0.9999	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call		0.00000	35.423	5.00	0.1033	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		0.00000	3,716.700	5.00	1.0000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		0.00000	0.000	5.00	0.0000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		0.00000	1,619.060	5.00	0.9906	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		0.00000	2.360	5.00	0.0094	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put		0.00000	1,202.984	5.00	0.9371	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		0.00000	258.524	5.00	0.4858	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		0.00000	266.024	5.00	0.5142	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		0.00000	270.980	5.00	0.4871	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		0.00000	275.980	5.00	0.5129	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		0.00000	282.740	5.00	0.4848	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		0.00000	291.240	5.00	0.5152	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call		0.00000	3,268.700	5.00	1.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put		0.00000	0.000	5.00	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			0.00000	964.317	5.00	0.8860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			0.00000	45.617	5.00	0.1140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			0.00000	2,093.383	5.00	0.9920	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			0.00000	316.222	5.00	0.4851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			0.00000	2.083	5.00	0.0080	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			0.00000	320.010	5.00	0.5099	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			0.00000	321.310	5.00	0.4901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			0.00000	315.147	5.00	0.5050	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			0.00000	326.447	5.00	0.4950	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			0.00000	324.922	5.00	0.5149	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			0.00000	339.227	5.00	0.4856	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			0.00000	346.227	5.00	0.5144	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			0.00000	360.720	5.00	0.5126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			0.00000	358.820	5.00	0.4874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			0.00000	355.851	5.00	0.5081	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			0.00000	363.951	5.00	0.4919	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			0.00000	365.633	5.00	0.5170	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			0.00000	353.733	5.00	0.4830	0.00	0	0
Total \$ / R Option												0.00	0	0
Total \$ / R												0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.37000		14.37000			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.70000		14.70000			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.87000		14.87000			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.68000		14.68000			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			0.00000	10,175.745	5.00	0.5035	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			0.00000	10,175.745	5.00	0.4965	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			0.00000	9,687.060	5.00	0.4879	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			0.00000	10,687.060	5.00	0.5121	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			0.00000	10,679.984	5.00	0.5192	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			0.00000	9,679.984	5.00	0.4808	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			0.00000	18,159.337	5.00	0.5062	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			0.00000	18,159.337	5.00	0.4938	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			0.00000	17,669.861	5.00	0.4974	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			0.00000	18,669.861	5.00	0.5026	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			0.00000	18,657.511	5.00	0.5149	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			0.00000	17,657.511	5.00	0.4851	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			0.00000	86,712.472	5.00	0.9344	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			0.00000	1,712.472	5.00	0.0656	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			0.00000	85,784.523	5.00	0.9320	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			0.00000	1,784.523	5.00	0.0680	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			0.00000	87,642.867	5.00	0.9367	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			0.00000	1,642.867	5.00	0.0633	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call				0.00000	27,501.086	5.00	0.5094	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put				0.00000	27,501.086	5.00	0.4906	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call				0.00000	27,013.331	5.00	0.5036	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put				0.00000	28,013.331	5.00	0.4964	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call				0.00000	27,994.599	5.00	0.5152	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put				0.00000	26,994.599	5.00	0.4848	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Future			17.68100			17.68100			0.0000	0.00	0	0
£ / R	On 31/05/2019	Foreign Exchange Future			19.28300			19.28300			0.0000	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Future			18.63000			18.63000			0.0000	0.00	0	0
£ / R	On 28/06/2019	Foreign Exchange Future			18.49700			18.49700			0.0000	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Future			18.82000			18.82000			0.0000	0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Future			19.96000			19.96000			0.0000	0.00	0	0
£ / R	On 16/03/2020	Foreign Exchange Future			20.31000			20.31000			0.0000	0.00	0	0
£ / R	On 12/06/2020	Foreign Exchange Future			20.00000			20.00000			0.0000	0.00	0	0
£ / R	On 14/09/2020	Foreign Exchange Future			20.30000			20.30000			0.0000	0.00	0	0
Total £ / R Future												0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option	17.68	Put				0.00000	0.000	6.67	0.0000	0.00	0	0
£ / R	On 29/04/2019	Foreign Exchange Option	17.68	Call				0.00000	1.000	6.67	1.0000	0.00	0	0
£ / R	On 31/05/2019	Foreign Exchange Option	19.28	Put				0.00000	112.386	5.00	0.4929	0.00	0	0
£ / R	On 31/05/2019	Foreign Exchange Option	19.28	Call				0.00000	115.386	5.00	0.5071	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Call				0.00000	131.924	5.00	0.5035	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.63	Put				0.00000	131.924	5.00	0.4965	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.64	Call				0.00000	127.019	5.00	0.4915	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.64	Put				0.00000	137.019	5.00	0.5085	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.62	Call				0.00000	136.948	5.00	0.5156	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.62	Put				0.00000	126.948	5.00	0.4844	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.00	Put				0.00000	3.253	5.00	0.0258	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option	18.00	Call				0.00000	633.253	5.00	0.9742	0.00	0	0
£ / R	On 28/06/2019	Foreign Exchange Option	18.49	Put				0.00000	146.089	5.00	0.4885	0.00	0	0
£ / R	On 28/06/2019	Foreign Exchange Option	18.49	Call				0.00000	153.089	5.00	0.5115	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.81	Call				0.00000	237.461	5.00	0.5130	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.81	Put				0.00000	227.461	5.00	0.4870	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.27	Put				0.00000	51.805	5.00	0.1652	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.27	Call				0.00000	601.805	5.00	0.8348	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	19.15	Call				0.00000	105.532	5.00	0.2926	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	19.15	Put				0.00000	435.532	5.00	0.7074	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.82	Call				0.00000	232.489	5.00	0.5062	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.82	Put				0.00000	232.489	5.00	0.4938	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.83	Call				0.00000	227.585	5.00	0.4993	0.00	0	0
£ / R	On 16/09/2019	Foreign Exchange Option	18.83	Put				0.00000	237.585	5.00	0.5007	0.00	0	0
£ / R	On 13/12/2019	Foreign Exchange Option	18.75	Call				0.00000	1,228.512	5.00	0.9455	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	18.75	Put			0.00000	18.512	5.00	0.0545	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			0.00000	2,171.171	5.00	0.9952	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			0.00000	1.171	5.00	0.0048	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			0.00000	314.656	5.00	0.5079	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			0.00000	314.656	5.00	0.4921	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			0.00000	309.760	5.00	0.5028	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			0.00000	319.760	5.00	0.4972	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			0.00000	319.602	5.00	0.5129	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			0.00000	309.602	5.00	0.4871	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			0.00000	380.482	5.00	0.5094	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			0.00000	380.482	5.00	0.4906	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			0.00000	390.378	5.00	0.5177	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			0.00000	370.378	5.00	0.4823	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			0.00000	32.378	5.00	0.0745	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			0.00000	1,342.378	5.00	0.9255	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			0.00000	385.409	5.00	0.5135	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			0.00000	375.409	5.00	0.4865	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Put			0.00000	427.897	5.00	0.4932	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Call			0.00000	427.686	5.00	0.5143	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	19.99	Put			0.00000	417.686	5.00	0.4857	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Call			0.00000	422.773	5.00	0.5106	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.00	Put			0.00000	422.773	5.00	0.4894	0.00	0	0
£ / R	On	12/06/2020	Foreign Exchange Option	20.01	Call			0.00000	417.897	5.00	0.5068	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Call			0.00000	475.756	5.00	0.5117	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.30	Put			0.00000	475.756	5.00	0.4883	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Call			0.00000	470.890	5.00	0.5084	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.31	Put			0.00000	480.890	5.00	0.4916	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Call			0.00000	480.656	5.00	0.5151	0.00	0	0
£ / R	On	14/09/2020	Foreign Exchange Option	20.29	Put			0.00000	470.656	5.00	0.4849	0.00	0	0
Total £ / R Option												0.00	0	0
Total £ / R												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14000		0.14000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			0.00000	1,000.001	5.00	1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			0.00000	1,000.000	5.00	1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			0.00000	92.056	5.00	0.5035	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			0.00000	92.056	5.00	0.4965	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			0.00000	0.001	5.00	0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			0.00000	1,001.160	5.00	0.9913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			0.00000	1,000.594	5.00	0.9953	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			0.00000	0.594	5.00	0.0047	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			0.00000	160.593	5.00	0.5062	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			0.00000	160.593	5.00	0.4938	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			0.00000	1.160	5.00	0.0087	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			0.00000	1,006.281	5.00	0.9682	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			0.00000	1,003.913	5.00	0.9796	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			0.00000	3.913	5.00	0.0204	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			0.00000	204.936	5.00	0.5079	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			0.00000	204.936	5.00	0.4921	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			0.00000	6.281	5.00	0.0318	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			0.00000	262.272	5.00	0.5094	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			0.00000	262.272	5.00	0.4906	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			0.00000	21.388	5.00	0.0741	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			0.00000	1,021.388	5.00	0.9259	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			0.00000	1,015.502	5.00	0.9454	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			0.00000	15.502	5.00	0.0546	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Future			16.15400		16.15400			0.0000	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Future			14.26880		14.26880			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.87000		16.87000			0.0000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Future			17.32510		17.32510			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.78280		17.78280			0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Future			18.02000		18.02000			0.0000	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Future			16.64840		16.64840			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			18.46000		18.46000			0.0000	0.00	0	0
Total € / R Future												0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			0.00000	93.410	5.00	0.4904	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			0.00000	97.410	5.00	0.5096	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			0.00000	87.375	5.00	0.4656	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			0.00000	106.175	5.00	0.5344	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			0.00000	114.491	5.00	0.4831	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			0.00000	1,520.000	5.00	1.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			0.00000	37.457	5.00	0.2170	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			0.00000	267.457	5.00	0.7830	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			0.00000	119.461	5.00	0.4965	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			0.00000	114.562	5.00	0.4902	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			0.00000	124.562	5.00	0.5098	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			0.00000	201.839	5.00	0.6838	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			0.00000	61.839	5.00	0.3162	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			0.00000	124.491	5.00	0.5169	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	16.87	Call			0.00000	119.461	5.00	0.5035	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			0.00000	0.271	5.00	0.0020	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			0.00000	1,295.371	5.00	0.9980	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			0.00000	2,324.900	5.00	1.0000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			0.00000	0.000	5.00	0.0000	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			0.00000	1,086.376	5.00	0.9919	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			0.00000	1.276	5.00	0.0081	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			0.00000	384.006	5.00	0.7554	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			0.00000	68.906	5.00	0.2446	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			0.00000	226.056	5.00	0.5154	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			0.00000	213.256	5.00	0.4846	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			0.00000	2,162.802	5.00	1.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			0.00000	0.002	5.00	0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			0.00000	221.062	5.00	0.5082	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			0.00000	218.262	5.00	0.4918	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			0.00000	216.139	5.00	0.5010	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			0.00000	223.339	5.00	0.4990	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			0.00000	835.639	5.00	0.9244	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			0.00000	18.439	5.00	0.0756	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			0.00000	546.097	5.00	0.8044	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			0.00000	58.897	5.00	0.1956	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			0.00000	1,932.813	5.00	0.9999	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			0.00000	0.013	5.00	0.0001	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			0.00000	2,600.063	5.00	0.9997	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			0.00000	0.063	5.00	0.0003	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			0.00000	1,772.215	5.00	0.9906	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			0.00000	0.562	5.00	0.0026	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			0.00000	1,782.132	5.00	0.9910	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			0.00000	2.132	5.00	0.0090	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			0.00000	0.041	5.00	0.0002	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			0.00000	289.022	5.00	0.5135	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			0.00000	279.022	5.00	0.4865	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			0.00000	4,290.000	5.00	1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			0.00000	1,870.562	5.00	0.9974	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			0.00000	0.104	5.00	0.0005	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			0.00000	284.073	5.00	0.5079	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			0.00000	284.073	5.00	0.4921	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			0.00000	3,930.000	5.00	1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			0.00000	0.000	5.00	0.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			0.00000	2,320.041	5.00	0.9998	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			0.00000	2.215	5.00	0.0094	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			0.00000	279.180	5.00	0.5023	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			0.00000	289.180	5.00	0.4977	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			0.00000	3,790.000	5.00	1.0000	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			0.00000	0.000	5.00	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			0.00000	2,170.104	5.00	0.9995	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			0.00000	505.812	5.00	0.6734	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			0.00000	154.212	5.00	0.3266	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			0.00000	555.183	5.00	0.7061	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			0.00000	133.583	5.00	0.2939	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			0.00000	295.266	5.00	0.4920	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			0.00000	293.666	5.00	0.5080	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			0.00000	445.722	5.00	0.6291	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			0.00000	184.122	5.00	0.3709	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			0.00000	345.824	5.00	0.4906	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			0.00000	340.941	5.00	0.5048	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			0.00000	350.941	5.00	0.4952	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			0.00000	350.753	5.00	0.5140	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			0.00000	340.753	5.00	0.4860	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			0.00000	345.824	5.00	0.5094	0.00	0	0
Total € / R Option												0.00	0	0
Total € / R												0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.01000		11.01000			0.0000	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.76000		10.76000			0.0000	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.90000		10.90000			0.0000	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			11.06000		11.06000			0.0000	0.00	0	0
Total AUS\$ / R Future												0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			0.00000	73.031	5.00	0.4761	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			0.00000	77.964	5.00	0.5035	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			0.00000	77.964	5.00	0.4965	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			0.00000	73.101	5.00	0.4831	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			0.00000	83.101	5.00	0.5169	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			0.00000	83.031	5.00	0.5239	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			0.00000	137.919	5.00	0.5181	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			0.00000	127.919	5.00	0.4819	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			0.00000	132.921	5.00	0.5062	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			0.00000	132.921	5.00	0.4938	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			0.00000	128.043	5.00	0.4942	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			0.00000	138.043	5.00	0.5058	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			0.00000	127.206	5.00	0.4163	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			0.00000	171.831	5.00	0.5079	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			0.00000	171.831	5.00	0.4921	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			0.00000	166.956	5.00	0.4986	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			0.00000	176.956	5.00	0.5014	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			0.00000	176.798	5.00	0.5171	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			0.00000	166.798	5.00	0.4829	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			0.00000	227.207	5.00	0.5837	0.00	0	0
AUS\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			0.00000	202.139	5.00	0.4830	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			0.00000	207.195	5.00	0.5094	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			0.00000	207.195	5.00	0.4906	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			0.00000	202.327	5.00	0.5017	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			0.00000	212.327	5.00	0.4983	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			0.00000	212.139	5.00	0.5170	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.37000		11.37000			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.39000		11.39000			0.0000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.54000		11.54000			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.69000		11.69000			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			0.00000	570.107	5.00	0.9982	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			0.00000	0.107	5.00	0.0018	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			0.00000	560.128	5.00	0.9978	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			0.00000	0.128	5.00	0.0022	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			0.00000	580.090	5.00	0.9985	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			0.00000	0.090	5.00	0.0015	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			0.00000	140.704	5.00	0.5062	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			0.00000	140.704	5.00	0.4938	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			0.00000	135.822	5.00	0.4949	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			0.00000	145.822	5.00	0.5051	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			0.00000	145.698	5.00	0.5175	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			0.00000	135.698	5.00	0.4825	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			0.00000	181.920	5.00	0.5079	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			0.00000	181.920	5.00	0.4921	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			0.00000	177.042	5.00	0.4991	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			0.00000	187.042	5.00	0.5009	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			0.00000	186.885	5.00	0.5166	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			0.00000	176.885	5.00	0.4834	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			0.00000	218.997	5.00	0.5094	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			0.00000	218.997	5.00	0.4906	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			0.00000	214.127	5.00	0.5021	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			0.00000	224.127	5.00	0.4979	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			0.00000	223.940	5.00	0.5166	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			0.00000	213.940	5.00	0.4834	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.73000		14.73000			0.0000	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Future			15.69000		15.69000			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.96000		15.96000			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
CHF / R	On	16/03/2020	Foreign Exchange Future			16.63000		16.63000			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			0.00000	104.307	5.00	0.5035	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			0.00000	104.307	5.00	0.4965	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			0.00000	99.418	5.00	0.4883	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			0.00000	109.418	5.00	0.5117	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			0.00000	109.347	5.00	0.5188	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			0.00000	99.347	5.00	0.4812	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			0.00000	193.823	5.00	0.5062	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			0.00000	193.823	5.00	0.4938	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			0.00000	188.926	5.00	0.4980	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			0.00000	198.926	5.00	0.5020	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			0.00000	198.802	5.00	0.5144	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			0.00000	188.802	5.00	0.4856	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			0.00000	256.551	5.00	0.5142	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			0.00000	246.551	5.00	0.4858	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			0.00000	251.598	5.00	0.5079	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			0.00000	251.598	5.00	0.4921	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			0.00000	246.709	5.00	0.5016	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			0.00000	256.709	5.00	0.4984	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			0.00000	311.542	5.00	0.5094	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			0.00000	311.542	5.00	0.4906	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			0.00000	306.661	5.00	0.5043	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			0.00000	316.661	5.00	0.4957	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			0.00000	316.473	5.00	0.5145	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			0.00000	306.473	5.00	0.4855	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15000		2.15000			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.39000		2.39000			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.54000		2.54000			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.61000		2.61000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			0.00000	207.100	5.00	0.6070	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			0.00000	107.100	5.00	0.3930	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			0.00000	152.247	5.00	0.5035	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			0.00000	152.247	5.00	0.4965	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			0.00000	107.785	5.00	0.4003	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			0.00000	207.785	5.00	0.5997	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			0.00000	348.544	5.00	0.5475	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			0.00000	347.320	5.00	0.5600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			0.00000	247.320	5.00	0.4400	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			0.00000	295.244	5.00	0.5062	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			0.00000	295.244	5.00	0.4938	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			0.00000	248.544	5.00	0.4525	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			0.00000	400.413	5.00	0.5079	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			0.00000	400.413	5.00	0.4921	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			0.00000	353.181	5.00	0.4682	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			0.00000	453.181	5.00	0.5318	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			0.00000	451.612	5.00	0.5476	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			0.00000	351.612	5.00	0.4524	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			0.00000	541.507	5.00	0.5231	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			0.00000	539.639	5.00	0.5419	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			0.00000	439.639	5.00	0.4581	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			0.00000	488.950	5.00	0.5094	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			0.00000	488.950	5.00	0.4906	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			0.00000	441.507	5.00	0.4769	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76000		1.76000			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.82000		1.82000			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84000		1.84000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			0.00000	124.630	5.00	0.5035	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			0.00000	124.630	5.00	0.4965	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			0.00000	81.296	5.00	0.3782	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			0.00000	181.296	5.00	0.6218	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			0.00000	180.624	5.00	0.6293	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			0.00000	80.624	5.00	0.3707	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			0.00000	224.830	5.00	0.5062	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			0.00000	224.830	5.00	0.4938	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			0.00000	178.966	5.00	0.4359	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			0.00000	278.966	5.00	0.5641	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			0.00000	277.750	5.00	0.5767	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			0.00000	177.750	5.00	0.4233	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			0.00000	290.063	5.00	0.5079	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			0.00000	290.063	5.00	0.4921	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			0.00000	243.580	5.00	0.4533	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			0.00000	343.581	5.00	0.5467	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			0.00000	342.019	5.00	0.5626	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			0.00000	242.019	5.00	0.4374	0.00	0	0
Total HK\$/R Option												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
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12000		0.12000			0.0000	0.00	0	0
KES / R	On	16/09/2019	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13000		0.13000			0.0000	0.00	0	0
Total KES / R Future												0.00	0	0
Total KES / R												0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69000		1.69000			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68000		1.68000			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70000		1.70000			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.92000		9.92000			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.85000		9.85000			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.35000		10.35000			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.52000		10.52000			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			0.00000	70.246	5.00	0.5035	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			0.00000	70.246	5.00	0.4965	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			0.00000	65.394	5.00	0.4809	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			0.00000	75.394	5.00	0.5191	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			0.00000	75.323	5.00	0.5262	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			0.00000	65.323	5.00	0.4738	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			0.00000	121.680	5.00	0.5062	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			0.00000	121.680	5.00	0.4938	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			0.00000	116.807	5.00	0.4931	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			0.00000	126.807	5.00	0.5069	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			0.00000	126.683	5.00	0.5193	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			0.00000	116.683	5.00	0.4807	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			0.00000	163.161	5.00	0.5079	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			0.00000	163.161	5.00	0.4921	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			0.00000	158.288	5.00	0.4981	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			0.00000	168.288	5.00	0.5019	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			0.00000	168.130	5.00	0.5176	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			0.00000	158.130	5.00	0.4824	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			0.00000	197.079	5.00	0.5094	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			0.00000	197.079	5.00	0.4906	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			0.00000	192.213	5.00	0.5013	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			0.00000	202.213	5.00	0.4987	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			0.00000	202.025	5.00	0.5174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			0.00000	192.025	5.00	0.4826	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32000		1.32000			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33000		1.33000			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34000		1.34000			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	100.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	100.000		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			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	100.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			0.00000	100.000		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			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.5000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	100.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			0.00000	100.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30000		1.30000			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30000		1.30000			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31000		1.31000			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32000		1.32000			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.19000		1.19000			0.0000	0.00	0	0
QUANTO €	On	16/09/2019	Foreign Exchange Future			0.16000		0.16000			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17000		1.17000			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18000		1.18000			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
Total QUANTO € / \$ Future									0.00	0	0
Total QUANTO € / \$									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.00000		10.00000			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.53000		10.53000			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			10.67000		10.67000			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			0.00000	70.812	5.00	0.5035	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			0.00000	70.812	5.00	0.4965	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			0.00000	65.960	5.00	0.4811	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			0.00000	75.960	5.00	0.5189	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			0.00000	75.889	5.00	0.5260	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			0.00000	65.889	5.00	0.4740	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			0.00000	130.080	5.00	0.5062	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			0.00000	130.080	5.00	0.4938	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			0.00000	125.203	5.00	0.4939	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			0.00000	135.203	5.00	0.5061	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			0.00000	135.079	5.00	0.5184	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			0.00000	125.079	5.00	0.4816	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			0.00000	168.205	5.00	0.5079	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			0.00000	168.205	5.00	0.4921	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			0.00000	163.331	5.00	0.4984	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			0.00000	173.331	5.00	0.5016	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			0.00000	173.173	5.00	0.5173	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			0.00000	163.173	5.00	0.4827	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.53000		3.53000			0.0000	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Future			2.35000		2.35000			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.29000		2.29000			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.00000	50.161	10.03	0.5071	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			0.00000	50.161	10.03	0.4929	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			0.00000	45.391	10.03	0.4754	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			0.00000	55.391	10.03	0.5246	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			0.00000	55.249	10.03	0.5388	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			0.00000	45.249	10.03	0.4612	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Call			0.00000	29.030	5.00	0.5062	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.35	Put			0.00000	29.030	5.00	0.4938	0.00	0	0
TRY / R On 16/09/2019 Foreign Exchange Option	2.36	Call			0.00000	24.365	5.00	0.4516	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	2.36	Put			0.00000	34.365	5.00	0.5484	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			0.00000	34.243	5.00	0.5609	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			0.00000	24.243	5.00	0.4391	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			0.00000	41.242	5.00	0.5519	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			0.00000	31.242	5.00	0.4481	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			0.00000	36.100	5.00	0.5079	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			0.00000	36.100	5.00	0.4921	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			0.00000	31.398	5.00	0.4639	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			0.00000	41.399	5.00	0.5361	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												0.00	0	0
Total Options												0.00	0	0
Grand Total:												0.00	0	0