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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/12/2018 Foreign Exchange Future			14.21830		14.12430			0.0000	514,347,002.50	36,175	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.22330		14.12430			0.0000	0.00	0	160
\$ / R On 28/12/2018 Foreign Exchange Future			14.22430		14.12870			0.0000	0.00	0	285
\$ / R On 31/12/2018 Foreign Exchange Future			14.22720		14.13190			0.0000	0.00	0	1,952
\$ / R On 02/01/2019 Foreign Exchange Future			14.22920		14.13410			0.0000	0.00	0	55
\$ / R On 03/01/2019 Foreign Exchange Future			14.23010		14.13640			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.23800		14.14550			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.25380		14.16380			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.25570		14.16610			0.0000	0.00	0	20
\$ / R On 18/01/2019 Foreign Exchange Future			14.25970		14.17060			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.26560		14.17750			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.27320		14.18490			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.28200		14.19340			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.28370		14.19510			0.0000	0.00	0	1,655
\$ / R On 13/02/2019 Foreign Exchange Future			14.30650		14.21720			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.31000		14.22060			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.32760		14.23770			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.33290		14.24290			0.0000	0.00	0	5,120
\$ / R On 04/03/2019 Foreign Exchange Future			14.33990		14.24970			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.34170		14.25150			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.35230		14.26180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Future			14.36470		14.27380			0.0000	734,467,111.00	51,130	468,985
\$ / R	On	27/03/2019	Foreign Exchange Future			14.38070		14.29000			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.38430		14.29370			0.0000	0.00	0	4,356
\$ / R	On	02/04/2019	Foreign Exchange Future			14.39150		14.30110			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.39690		14.30670			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.43490		14.34560			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.44210		14.35310			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.49810		14.41060			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.50360		14.41620			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.50540		14.41800			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.52350		14.43660			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.53430		14.44770			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.54900		14.46240			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.55460		14.46790			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.55830		14.47160			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.61050		14.52310			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.61240		14.52500			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.63480		14.54700			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.66640		14.57830			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.67200		14.58380			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.67580		14.58750			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.67760		14.58930			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.69810		14.60960			0.0000	14,698.10	1	14,245
\$ / R	On	30/09/2019	Foreign Exchange Future			14.72440		14.63580			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.72820		14.63960			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.78310		14.69500			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.83810		14.75040			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.84380		14.75620			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.84760		14.76000			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.86460		14.77720			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			14.90020		14.81320			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.90440		14.81740			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.96560		14.87870			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.03100		14.94420			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.06060		14.97380			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.09650		15.00970			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.15340		15.06670			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.22520		15.13850			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24630		15.15970			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.34330		15.25680			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.44460		15.35820			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,248,828,811.60</b>	<b>87,306</b>	<b>720,245</b>
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call			241.86700	318.300	21.58	1.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			17.56700	0.000	21.58	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	13.98	Call			175.95110	238.300	21.58	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	20/12/2018	Foreign Exchange Option	13.98	Put			31.65110	0.000	21.58	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,175.74650	1,081.700	21.58	1.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			0.04650	0.000	21.58	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			0.68890	0.000	21.58	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			776.38890	681.700	21.58	1.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			29.88160	0.000	21.58	0.0000	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			205.58160	81.700	21.58	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			541.64090	439.294	30.51	0.9703	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			5.94090	2.594	30.51	0.0297	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Call			40.07200	36.782	22.97	0.3295	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.30	Put			215.77200	113.482	22.97	0.6705	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			824.87810	923.301	30.88	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			0.57810	0.001	30.88	0.0000	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Call			294.40290	375.674	27.15	0.9698	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.85	Put			20.10290	2.374	27.15	0.0302	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Call			106.62670	145.957	22.67	0.7703	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.10	Put			82.32670	22.657	22.67	0.2297	0.00	0	25,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			0.33210	0.000	29.61	0.0000	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			924.63210	1,023.300	29.61	1.0000	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			629.40860	528.106	32.40	0.9836	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			3.70860	1.406	32.40	0.0164	0.00	0	1,000
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Put			261.07440	174.822	15.12	0.6015	0.00	0	0
\$ / R	On	28/12/2018	Foreign Exchange Option	14.31	Call			79.77440	89.122	15.12	0.3985	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			47.92850	27.122	16.05	0.1340	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			379.82850	454.322	16.05	0.8660	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,133.17240	1,227.632	19.04	0.9970	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			1.27240	0.432	19.04	0.0030	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			213.58670	142.327	14.81	0.4870	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			125.48670	149.527	14.81	0.5130	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			114.67460	134.062	14.72	0.4801	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			232.77460	156.862	14.72	0.5199	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,448.19980	3,352.869	35.34	0.9997	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			0.09980	0.069	35.34	0.0003	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,798.15980	2,702.834	28.12	0.9998	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			0.05980	0.034	28.12	0.0002	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			10.46010	8.244	17.17	0.0474	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			838.56010	741.044	17.17	0.9526	0.00	0	250
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			1.46900	0.565	19.40	0.0035	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,235.56900	1,329.765	19.40	0.9965	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			318.59080	239.355	15.48	0.6032	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			104.99080	119.455	15.48	0.3968	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			585.16070	670.699	15.48	0.9431	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			18.76070	10.599	15.48	0.0569	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			94.19610	58.953	15.28	0.2335	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Call			300.59610	359.053	15.28	0.7665	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			568.45030	481.675	16.88	0.7710	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	07/01/2019	Foreign Exchange Option	14.65	Call			63.95030	69.675	16.88	0.2290	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			194.20650	137.649	15.20	0.3961	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			219.70650	255.649	15.20	0.6039	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			34.72740	18.788	14.45	0.0880	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			540.22740	616.788	14.45	0.9120	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			0.00000	229.801	16.29	0.4854	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			0.00000	266.001	16.29	0.5146	57,988.13	218	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			0.00000	308.302	16.52	0.5582	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			0.00000	202.102	16.52	0.4418	44,058.24	218	218
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			427.75970	479.948	15.49	0.7576	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			123.95970	86.148	15.49	0.2424	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			177.69160	130.961	15.73	0.3267	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			341.49160	384.761	15.73	0.6733	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			271.60150	212.467	16.05	0.4498	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			245.40150	276.267	16.05	0.5502	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			466.04200	392.487	17.03	0.6232	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			152.14200	168.187	17.03	0.3768	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			3.91140	3.478	19.13	0.0128	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,514.51140	1,603.178	19.13	0.9872	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			333.47220	272.310	16.33	0.4871	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			250.97220	277.910	16.33	0.5129	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			225.32200	179.272	16.27	0.3535	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			390.22200	432.472	16.27	0.6465	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			13.06880	10.850	16.31	0.0345	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,256.46880	1,342.850	16.31	0.9655	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			812.43410	734.284	18.41	0.7370	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			125.83410	136.284	18.41	0.2630	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,025.58460	944.006	19.10	0.8040	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			90.68460	97.706	19.10	0.1960	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			329.52720	364.533	16.65	0.5526	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			334.42720	280.833	16.65	0.4474	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			444.22830	380.686	17.03	0.5348	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,412.62990	1,500.778	16.57	0.9769	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,211.33540	1,296.975	16.21	0.9591	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			16.23540	13.275	16.21	0.0409	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			259.32830	284.386	17.03	0.4652	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,330.39820	1,245.269	19.96	0.8738	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			55.49820	58.969	19.96	0.1262	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			308.53680	340.121	16.73	0.5279	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			363.43680	306.421	16.73	0.4721	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			7.52990	7.078	16.57	0.0231	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,017.50280	938.708	18.92	0.7575	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			134.70280	145.208	18.92	0.2425	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			466.52980	407.198	17.13	0.5030	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			337.12980	367.198	17.13	0.4970	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			334.63560	288.491	16.66	0.3860	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	25/02/2019	Foreign Exchange Option	14.07	Call			502.33560	546.091	16.66	0.6140	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			606.12120	542.372	17.56	0.5518	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			329.02120	355.272	17.56	0.4482	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			27.67680	21.773	15.80	0.0510	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,440.57680	1,524.673	15.80	0.9490	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,285.49300	1,365.015	15.61	0.9282	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			42.59300	32.115	15.61	0.0718	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,493.01480	1,409.250	20.04	0.8272	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			105.91480	112.150	20.04	0.1728	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			430.72590	467.834	17.03	0.5458	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			437.82590	384.934	17.03	0.4542	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,179.94960	1,100.209	19.25	0.7609	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			152.84960	163.109	19.25	0.2391	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			453.33740	492.268	16.96	0.5646	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			410.43740	359.368	16.96	0.4354	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			499.01990	441.470	17.14	0.4846	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			408.71990	441.370	17.14	0.5154	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			532.51180	473.250	17.28	0.5015	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			394.01180	424.950	17.28	0.4985	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,093.94120	1,017.058	18.93	0.7129	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			205.74120	219.358	18.93	0.2871	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			629.15230	678.146	16.62	0.6596	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			307.35230	265.846	16.62	0.3404	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			85.41820	69.806	15.95	0.1215	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			935.90970	1,001.935	16.18	0.7943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			162.10970	137.235	16.18	0.2057	0.00	0	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			865.59540	927.675	16.24	0.7660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			191.79540	162.975	16.24	0.2340	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			352.99710	378.049	17.88	0.4285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			729.19710	663.349	17.88	0.5715	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			237.13920	252.582	18.82	0.3107	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,063.33920	987.881	18.82	0.6893	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,064.25980	1,135.030	16.07	0.8382	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			120.45980	100.330	16.07	0.1618	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,410.49120	1,329.262	19.72	0.7735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			164.29120	173.962	19.72	0.2265	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,681.51140	1,597.901	20.37	0.8215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			125.31140	132.601	20.37	0.1785	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			977.50040	904.061	18.59	0.6632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			261.30040	278.760	18.59	0.3368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			523.50150	563.658	17.05	0.5713	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			449.70150	398.958	17.05	0.4287	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,815.87360	1,731.041	20.64	0.8416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			109.67360	115.741	20.64	0.1584	243,056.10	2,100	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			420.83190	451.313	17.47	0.4896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			597.03190	536.613	17.47	0.5104	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		306.43240	327.668	18.22	0.3834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		842.63240	772.968	18.22	0.6166	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		985.20580	911.566	18.61	0.6656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		259.00580	276.266	18.61	0.3344	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		1,010.35330	1,079.220	16.11	0.8208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		136.55330	114.520	16.11	0.1792	240,492.00	2,100	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		432.00730	463.366	17.40	0.4991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		578.20730	518.666	17.40	0.5009	2,178,395.52	4,200	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		1,515.33180	1,599.181	16.10	0.9330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		41.53180	34.481	16.10	0.0670	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,159.58840	1,082.234	19.08	0.7159	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		213.38840	226.934	19.08	0.2841	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		707.54900	759.979	16.55	0.6878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		283.74900	245.279	16.55	0.3122	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		153.34330	162.164	19.89	0.2130	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,479.54330	1,397.464	19.89	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,308.51450	1,228.698	19.46	0.7519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		182.31450	193.398	19.46	0.2481	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		835.35640	765.918	18.19	0.6139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		309.15640	330.618	18.19	0.3861	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		476.84820	424.428	17.12	0.4454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		500.64820	539.128	17.12	0.5546	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		852.13550	913.197	16.25	0.7602	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		198.33550	168.497	16.25	0.2398	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		603.36510	542.659	17.49	0.5136	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		417.16510	447.359	17.49	0.4864	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		1,184.04510	1,106.249	19.14	0.7222	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		207.84510	220.949	19.14	0.2778	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		35.30650	35.876	23.02	0.0544	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,091.50650	3,001.176	23.02	0.9456	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,380.16980	5,288.813	25.01	0.9936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		3.96980	3.513	25.01	0.0064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		195.49150	207.616	19.29	0.2636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,241.69150	1,162.916	19.29	0.7364	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		193.79050	205.780	19.31	0.2616	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,249.99050	1,171.079	19.31	0.7384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		197.20830	209.468	19.27	0.2656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,233.40830	1,154.768	19.27	0.7344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		597.14140	642.468	16.84	0.6215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		373.34140	327.768	16.84	0.3785	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,483.06020	2,572.975	19.21	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		9.26020	8.275	19.21	0.0165	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,227.53020	2,316.681	18.40	0.9762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		13.73020	11.981	18.40	0.0238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		148.94750	125.510	16.14	0.1922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		972.74750	1,040.210	16.14	0.8078	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,779.65750	2,870.099	20.15	0.9892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			5.85750	5.399	20.15	0.0108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,944.53600	4,035.323	22.77	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.73600	0.623	22.77	0.0013	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,542.25210	2,632.298	19.40	0.9848	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			8.45210	7.598	19.40	0.0152	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			616.12360	554.847	17.53	0.5199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			409.92360	439.547	17.53	0.4801	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,552.94280	1,637.259	16.23	0.9366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			39.14280	32.559	16.23	0.0634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			768.09660	824.089	16.41	0.7200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			244.29660	209.389	16.41	0.2800	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			954.51650	881.680	18.53	0.6557	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			268.31650	286.380	18.53	0.3443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,143.36700	1,066.316	19.03	0.7116	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			217.16700	231.015	19.03	0.2884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			965.31740	1,032.495	16.15	0.8051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			151.51740	127.795	16.15	0.1949	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,350.76090	1,270.333	19.57	0.7611	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			174.56090	185.033	19.57	0.2389	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			505.69830	450.756	17.19	0.4619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			479.49830	515.456	17.19	0.5381	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,427.67700	1,346.229	19.76	0.7770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			161.47700	170.929	19.76	0.2230	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,829.22000	1,916.200	17.13	0.9576	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			25.42000	21.500	17.13	0.0424	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			701.69090	753.764	16.57	0.6845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			287.89090	249.064	16.57	0.3155	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,790.78490	1,877.465	17.00	0.9552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			26.98490	22.765	17.00	0.0448	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			678.61780	729.260	16.62	0.6714	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			304.81780	264.560	16.62	0.3286	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,119.16960	1,042.579	18.97	0.7051	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			222.96960	237.279	18.97	0.2949	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,849.27710	2,759.696	22.61	0.9337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			43.07710	44.396	22.61	0.0663	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			424.52590	455.299	17.45	0.4927	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			590.72590	530.599	17.45	0.5073	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,336.35380	1,414.942	15.85	0.9068	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			62.55380	50.242	15.85	0.0932	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,423.93730	1,504.500	15.79	0.9230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			50.13730	39.800	15.79	0.0770	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			623.41670	670.507	16.77	0.6382	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			349.61670	305.807	16.77	0.3618	0.00	0	30,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			487.86070	524.823	17.16	0.5447	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			494.06070	440.123	17.16	0.4553	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			392.33660	420.559	17.63	0.4646	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			648.53660	585.859	17.63	0.5354	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,359.25240	1,278.708	19.59	0.7630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			173.05240	183.408	19.59	0.2370	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,858.93120	2,769.330	22.63	0.9342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			42.73120	44.030	22.63	0.0658	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			303.73210	324.743	18.24	0.3807	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			849.93210	780.043	18.24	0.6193	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,734.99060	1,650.868	20.48	0.8298	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			118.79060	125.568	20.48	0.1702	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,257.14080	3,166.256	23.28	0.9526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			30.94080	30.956	23.28	0.0474	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			459.15760	492.623	17.26	0.5217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			535.35760	477.923	17.26	0.4783	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,531.85130	1,449.180	20.02	0.7965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			145.65130	153.880	20.02	0.2035	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,390.26930	2,302.063	21.75	0.9033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			64.06930	66.763	21.75	0.0967	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			382.12530	409.530	17.70	0.4554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			668.32530	604.830	17.70	0.5446	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,952.29220	1,866.419	20.91	0.8594	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			96.09220	101.119	20.91	0.1406	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,406.25360	1,486.418	15.80	0.9200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			52.45360	41.718	15.80	0.0800	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			402.80270	431.859	17.57	0.4739	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			629.00270	567.159	17.57	0.5261	0.00	0	15,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,833.95050	1,748.969	20.67	0.8441	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			107.75050	113.669	20.67	0.1559	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,234.21000	1,310.194	15.93	0.8845	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			80.41000	65.494	15.93	0.1155	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,663.76720	1,580.335	20.33	0.8187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			127.56720	135.035	20.33	0.1813	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,040.98070	1,110.946	16.09	0.8309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			127.18070	106.245	16.09	0.1691	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,127.59540	1,200.444	16.01	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			103.79540	85.744	16.01	0.1431	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,183.51310	2,096.246	21.36	0.8849	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			77.31310	80.946	21.36	0.1151	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			799.70720	857.471	16.34	0.7358	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			225.90720	192.770	16.34	0.2642	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			301.05280	321.844	18.26	0.3780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			857.25280	787.144	18.26	0.6220	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			812.60170	871.071	16.31	0.7421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			218.80170	186.371	16.31	0.2579	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			326.01630	348.863	18.07	0.4027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			792.21630	724.163	18.07	0.5973	0.00	0	24,326



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			298.39950	318.970	18.28	0.3753	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			864.59950	794.270	18.28	0.6247	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			743.44860	798.017	16.47	0.7072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			259.64860	223.317	16.47	0.2928	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,791.42120	2,701.972	22.50	0.9305	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			45.22120	46.672	22.50	0.0695	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,868.58850	2,778.966	22.65	0.9347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			42.38850	43.666	22.65	0.0653	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,994.40460	2,904.462	22.87	0.9410	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			38.20460	39.162	22.87	0.0590	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			602.32700	648.007	16.82	0.6248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			368.52700	323.307	16.82	0.3752	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,747.52540	3,655.595	24.03	0.9681	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			21.32540	20.295	24.03	0.0319	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,142.31730	4,049.977	24.63	0.9765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			16.11730	14.677	24.63	0.0235	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			232.99770	248.110	18.86	0.3061	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,079.19770	1,003.410	18.86	0.6939	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			219.08360	233.083	19.01	0.2906	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,135.28360	1,058.383	19.01	0.7094	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,743.30060	2,653.969	22.41	0.9278	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			47.10060	48.669	22.41	0.0722	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,733.68680	2,644.379	22.40	0.9272	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			47.48680	49.079	22.40	0.0728	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			230.95490	245.903	18.89	0.3038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,087.15490	1,011.203	18.89	0.6962	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			786.95500	844.012	16.37	0.7295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			233.15500	199.312	16.37	0.2705	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,371.36350	2,283.233	21.71	0.9018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			65.16350	67.933	21.71	0.0982	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			250.02090	266.507	18.69	0.3247	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,016.22090	941.807	18.69	0.6753	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,062.34910	2,972.129	22.98	0.9443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			36.14910	36.829	22.98	0.0557	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			899.86170	964.416	16.21	0.7804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			176.06170	149.716	16.21	0.2196	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,293.38350	1,370.921	15.89	0.8979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			69.58350	56.221	15.89	0.1021	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,109.04910	2,022.186	21.21	0.8773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			82.84910	86.886	21.21	0.1227	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,393.35620	1,312.352	19.68	0.7701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			167.15620	177.052	19.68	0.2299	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,209.21820	1,284.506	15.95	0.8785	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			723.69230	774.400	16.64	0.6758	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			313.69230	273.700	16.64	0.3242	0.00	0	32,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			20.17890	18.428	17.86	0.0341	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	27/03/2019	Foreign Exchange Option	12.21	Call			2,100.17890	2,189.128	17.86	0.9659	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			657.71990	704.369	16.82	0.6379	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			367.71990	323.669	16.82	0.3621	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			436.10990	465.804	17.63	0.4819	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			646.10990	585.104	17.63	0.5181	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			566.77800	606.863	17.16	0.5749	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			473.07800	422.563	17.16	0.4251	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,653.18950	1,570.903	20.30	0.7965	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			156.88950	165.203	20.30	0.2035	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			763.10220	698.061	18.01	0.5647	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			386.80220	412.361	18.01	0.4353	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			543.98730	582.505	17.24	0.5594	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			500.28730	448.205	17.24	0.4406	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,345.10950	1,266.360	19.55	0.7383	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			208.80950	220.660	19.55	0.2617	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			74.28110	61.038	15.93	0.1036	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,367.98110	1,445.338	15.93	0.8964	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			85.72670	71.007	15.93	0.1153	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,336.82670	1,412.507	15.93	0.8847	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			280.95630	244.654	16.52	0.2903	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			827.65630	881.554	16.52	0.7097	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			570.32720	515.082	17.42	0.4674	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			527.02720	561.982	17.42	0.5326	0.00	0	100
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,064.41560	995.359	18.71	0.6244	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			370.01560	390.259	18.71	0.3756	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			654.77340	693.094	17.28	0.5719	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			551.67340	500.994	17.28	0.4281	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,516.99540	1,440.457	19.75	0.7251	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			260.09540	272.557	19.75	0.2749	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			677.69590	717.334	17.20	0.5853	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			524.59590	475.234	17.20	0.4147	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,812.78380	1,733.867	20.40	0.7753	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			205.88380	215.967	20.40	0.2247	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			923.60560	858.655	18.30	0.5765	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			436.70560	460.755	18.30	0.4235	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			90.94020	79.289	16.00	0.1131	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,524.04020	1,601.389	16.00	0.8869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,457.73840	1,530.597	15.89	0.8755	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			104.63840	88.497	15.89	0.1245	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			222.28720	194.698	16.28	0.2273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,085.38720	1,146.798	16.28	0.7727	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			777.83110	817.145	17.25	0.5942	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			567.23110	519.045	17.25	0.4058	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,984.60740	1,907.857	20.52	0.7645	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			245.20740	255.957	20.52	0.2355	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			754.76870	792.916	17.32	0.5821	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			594.16870	544.816	17.32	0.4179	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,682.91780	1,608.029	19.95	0.7176	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			303.51780	316.129	19.95	0.2824	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			164.22830	143.227	16.07	0.1654	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,434.82830	1,501.327	16.07	0.8346	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,544.21920	1,614.936	16.01	0.8590	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			133.61920	116.836	16.01	0.1410	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,076.73300	1,012.084	18.57	0.5865	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			477.33300	500.184	18.57	0.4135	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			36.31180	32.122	16.32	0.0468	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,312.51180	2,395.722	16.32	0.9532	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			748.43330	693.108	17.71	0.4772	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			656.43330	688.508	17.71	0.5228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,751.93460	3,838.901	18.90	0.9918	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.33460	5.401	18.90	0.0082	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,205.44660	2,287.532	16.13	0.9399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			48.84660	44.032	16.13	0.0601	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			803.68230	747.964	17.86	0.4878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			672.44680	621.535	17.51	0.4388	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			284.20170	295.495	20.35	0.2565	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			744.75600	780.523	17.53	0.5589	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			678.15600	627.023	17.53	0.4411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			740.49220	776.034	17.54	0.5566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			683.89220	632.534	17.54	0.4434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			749.04680	785.035	17.51	0.5612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			363.97700	378.655	19.62	0.3172	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			820.85880	860.524	17.27	0.5979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			584.25880	537.024	17.27	0.4021	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,771.73500	1,697.058	20.05	0.7177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			318.33500	330.558	20.05	0.2823	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,937.60170	1,861.995	20.35	0.7435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			482.83510	440.399	16.97	0.3555	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,456.20080	1,385.534	19.37	0.6615	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			392.80080	409.034	19.37	0.3385	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			883.79160	926.553	17.07	0.6281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			517.19160	473.053	17.07	0.3719	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,567.37700	1,495.155	19.62	0.6828	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			490.46410	512.499	18.70	0.4071	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			634.33560	664.147	17.97	0.4972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			847.73560	790.647	17.97	0.5028	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,317.11020	1,248.663	19.06	0.6320	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			433.71020	452.163	19.06	0.3680	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			919.43510	963.899	16.97	0.6445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			146.40580	128.519	16.04	0.1467	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			641.64270	671.842	17.94	0.5014	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			835.04270	778.342	17.94	0.4986	0.00	0	8,203

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	17.96	Put			3,637.32090	3,553.596	23.38	0.8901	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			113.92090	117.096	23.38	0.1099	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,153.86410	1,088.999	18.70	0.5929	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			929.85040	974.805	16.94	0.6492	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			707.06240	654.821	17.61	0.4524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			723.66240	758.321	17.61	0.5476	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,862.50020	1,787.561	20.23	0.7321	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			299.10020	311.061	20.23	0.2679	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,583.00580	1,652.019	16.04	0.8533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			382.22100	397.883	19.46	0.3308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			983.47110	1,030.897	16.78	0.6726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			426.87110	387.397	16.78	0.3274	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,551.34540	1,479.337	19.58	0.6798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			367.94540	382.837	19.58	0.3202	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			473.25040	431.305	16.94	0.3508	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			142.52490	125.144	16.04	0.1435	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,796.45030	1,721.774	20.11	0.7217	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			313.05030	325.274	20.11	0.2783	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,011.25940	1,059.938	16.71	0.6843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			404.65940	366.438	16.71	0.3157	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,495.62100	1,424.383	19.46	0.6692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			333.95660	347.018	19.90	0.2944	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,400.19400	1,463.230	16.19	0.8104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			203.59400	179.730	16.19	0.1896	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			958.88570	898.659	18.24	0.5383	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			575.48570	602.159	18.24	0.4617	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,599.12490	1,668.644	16.04	0.8565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			660.28230	691.464	17.86	0.5122	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			175.77080	154.179	16.10	0.1690	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,482.37080	1,547.679	16.10	0.8310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,789.78390	1,864.509	16.07	0.8893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			103.18390	91.009	16.07	0.1107	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,697.35660	1,623.518	19.90	0.7056	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,934.05510	2,853.068	21.84	0.8466	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			161.75510	167.368	21.84	0.1534	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			898.36170	840.143	18.06	0.5143	0.00	0	20,000
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			626.06170	654.443	18.06	0.4857	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			863.08630	902.582	17.28	0.6014	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			600.68630	553.582	17.28	0.3986	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,135.70610	2,059.740	20.62	0.7574	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			278.10610	288.740	20.62	0.2426	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,216.53010	1,151.542	18.79	0.5950	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,620.36870	1,688.865	16.06	0.8484	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			508.93010	530.542	18.79	0.4050	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			839.94700	878.321	17.36	0.5903	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			627.54700	579.321	17.36	0.4097	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,834.78880	1,761.086	20.11	0.7141	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			337.18880	350.086	20.11	0.2859	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			157.96870	139.865	16.06	0.1516	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			205.56730	182.255	16.14	0.1847	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,483.46730	1,546.855	16.14	0.8153	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,239.24090	2,162.610	20.75	0.7659	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			270.84090	280.910	20.75	0.2341	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,305.51850	1,363.314	16.38	0.7647	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			283.91850	255.014	16.38	0.2353	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			958.76960	998.808	17.30	0.6096	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			635.66960	588.308	17.30	0.3904	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,295.36460	2,219.263	20.75	0.7482	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			318.46460	329.763	20.75	0.2518	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,366.03210	1,299.318	19.02	0.6000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,706.48320	1,772.731	15.99	0.8406	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			549.13210	569.818	19.02	0.4000	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			935.60610	974.595	17.37	0.5994	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			662.50610	614.095	17.37	0.4006	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,994.36630	1,920.836	20.28	0.7085	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			377.46630	391.336	20.28	0.2915	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			183.38320	162.231	15.99	0.1594	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			247.34640	221.595	16.23	0.2007	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,532.34640	1,593.995	16.23	0.7993	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			804.40780	751.339	17.71	0.4420	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			871.40780	906.139	17.71	0.5580	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,171.13900	2,096.263	20.50	0.7223	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			368.13900	381.063	20.50	0.2777	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,041.75020	1,082.579	17.30	0.6165	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			663.45020	616.179	17.30	0.3835	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,469.20520	2,392.194	20.90	0.7452	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			347.50520	358.593	20.90	0.2548	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,517.77300	1,449.965	19.25	0.6075	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			576.07300	596.365	19.25	0.3925	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,018.50200	1,058.379	17.38	0.6070	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			690.20200	641.979	17.38	0.3930	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,158.76030	2,084.046	20.42	0.7078	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			407.06030	420.447	20.42	0.2922	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			201.52840	181.036	15.95	0.1648	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,779.82840	1,847.436	15.95	0.8352	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			287.45130	260.404	16.29	0.2138	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,581.25130	1,642.404	16.29	0.7862	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			937.05700	882.305	18.00	0.4688	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			854.55700	888.105	18.00	0.5312	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,585.45180	4,499.125	24.63	0.8730	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			174.75180	176.725	24.63	0.1270	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,869.52610	3,958.516	16.95	0.9867	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	10.75	Put			9.92610	10.416	16.95	0.0133	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,206.49970	2,284.711	14.97	0.9070	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			96.89970	86.611	14.97	0.0930	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,792.48380	1,722.401	19.72	0.6434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			532.08380	550.501	19.72	0.3566	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,547.28820	1,480.555	19.24	0.6017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			606.88820	628.656	19.24	0.3983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,200.16770	1,245.899	16.93	0.6634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			560.56770	517.799	16.93	0.3366	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,927.45050	2,848.765	21.49	0.7786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			307.05050	316.865	21.49	0.2214	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,081.61450	1,122.871	17.29	0.6185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			682.01450	634.771	17.29	0.3815	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,490.78290	3,406.578	22.39	0.8193	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			250.38290	254.678	22.39	0.1807	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			866.81150	900.093	18.07	0.5272	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			977.21150	921.993	18.07	0.4728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,073.25020	3,987.727	23.55	0.8477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			212.85020	215.827	23.55	0.1523	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			604.36900	626.023	19.26	0.3970	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,554.76900	1,487.923	19.26	0.6030	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,565.29800	3,480.892	22.54	0.8234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			244.89800	248.992	22.54	0.1766	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			651.62760	675.643	19.00	0.4224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,422.02760	1,357.543	19.00	0.5776	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,296.23690	3,212.819	22.00	0.8077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			265.83690	270.919	22.00	0.1923	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,026.75960	1,065.889	17.48	0.5963	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			747.15960	697.789	17.48	0.4037	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,871.57630	4,789.289	24.72	0.8809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			161.17630	167.389	24.72	0.1191	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,225.20450	4,139.414	23.84	0.8539	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			204.80450	207.514	23.84	0.1461	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,139.38600	1,182.849	17.11	0.6408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			619.78600	574.749	17.11	0.3592	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,114.95240	1,157.489	17.19	0.6315	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			645.35240	599.389	17.19	0.3685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,263.28290	4,177.431	23.92	0.8554	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			202.88290	205.531	23.92	0.1446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,231.71510	1,279.779	16.86	0.6746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			532.11510	491.679	16.86	0.3254	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,517.02370	1,575.590	16.45	0.7591	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			347.42370	317.490	16.45	0.2409	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,903.04050	3,817.852	23.21	0.8402	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			222.64050	225.952	23.21	0.1598	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,646.07130	1,708.100	16.28	0.7913	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	13.25	Put			286.47130	260.000	16.28	0.2087	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,510.44070	1,568.818	16.46	0.7573	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			350.84070	320.718	16.46	0.2427	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,503.87430	1,562.070	16.46	0.7556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			354.27430	323.970	16.46	0.2444	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,630.58960	2,554.470	21.01	0.7414	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			376.38960	388.870	21.01	0.2586	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,123.53970	1,165.771	17.29	0.6233	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			687.73970	641.371	17.29	0.3767	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			218.44170	196.352	15.82	0.1680	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,854.24170	1,920.752	15.82	0.8320	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,100.21020	1,141.549	17.36	0.6143	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			714.41020	667.149	17.36	0.3857	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,651.33720	1,583.736	19.41	0.6109	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			607.13720	628.136	19.41	0.3891	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			438.35360	453.056	20.53	0.2952	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,302.55360	2,228.656	20.53	0.7048	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			324.30300	296.009	16.39	0.2236	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,633.90300	1,694.209	16.39	0.7764	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,182.76320	1,223.341	17.36	0.6211	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			737.76320	690.241	17.36	0.3789	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,807.26410	1,738.827	19.61	0.6173	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			632.26410	651.927	19.61	0.3827	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,800.20780	2,724.357	21.16	0.7387	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			405.20780	417.457	21.16	0.2613	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			365.63220	335.889	16.48	0.2348	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,670.63220	1,728.989	16.48	0.7652	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,470.74940	2,397.201	20.69	0.7048	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			465.74940	480.301	20.69	0.2952	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,206.19410	1,247.611	17.28	0.6297	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			711.19410	664.511	17.28	0.3703	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,930.95350	1,991.530	15.66	0.8305	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			235.95350	208.430	15.66	0.1695	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,281.18730	1,322.389	17.28	0.6353	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			730.78730	684.289	17.28	0.3647	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,942.74160	2,866.939	21.26	0.7355	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			433.14160	445.039	21.26	0.2645	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,937.65960	1,869.092	19.76	0.6206	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,001.41670	2,062.023	15.67	0.8278	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			658.05960	677.192	19.76	0.3794	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,257.65880	1,298.055	17.35	0.6272	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			757.25880	709.955	17.35	0.3728	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,612.45480	2,538.738	20.80	0.7036	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			492.85480	506.838	20.80	0.2964	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			251.01670	223.923	15.67	0.1722	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			404.11530	373.868	16.55	0.2431	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	02/12/2019	Foreign Exchange Option	13.44	Call			1,720.31530	1,777.668	16.55	0.7569	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,103.91930	1,049.070	18.21	0.4634	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,023.91930	1,056.670	18.21	0.5366	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,611.90120	1,664.674	16.75	0.7232	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			494.70120	460.074	16.75	0.2768	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,043.45900	2,967.946	21.35	0.7369	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			440.65900	452.546	21.35	0.2631	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,433.15850	5,353.259	24.35	0.8665	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,781.06280	1,715.053	19.44	0.5899	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			743.34130	764.921	19.41	0.4124	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,766.14130	1,700.321	19.41	0.5876	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			210.35850	217.859	24.35	0.1335	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,927.82900	3,004.280	13.08	0.9631	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			40.62900	29.680	13.08	0.0369	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			740.79400	762.281	19.43	0.4113	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,773.59400	1,707.681	19.43	0.5887	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			738.26280	759.653	19.44	0.4101	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,364.14380	1,404.611	17.28	0.6414	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			750.94380	704.411	17.28	0.3586	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,092.55890	3,016.702	21.38	0.7314	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			465.75890	476.902	21.38	0.2686	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,083.23170	2,014.434	19.92	0.6238	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			686.43170	704.634	19.92	0.3762	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,340.50710	1,380.223	17.35	0.6336	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			777.30710	730.023	17.35	0.3664	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,761.37190	2,687.541	20.92	0.7014	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			524.57190	537.741	20.92	0.2986	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			268.91530	237.591	15.62	0.1736	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,082.11530	2,137.791	15.62	0.8264	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			443.08170	411.373	16.63	0.2503	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,770.48170	1,825.773	16.63	0.7497	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			478.64810	446.041	16.72	0.2561	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,817.34810	1,871.641	16.72	0.7439	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			514.53190	480.094	16.77	0.2610	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,868.73190	1,921.094	16.77	0.7390	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,135.69750	3,215.010	14.22	0.9409	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			71.89750	64.411	14.22	0.0591	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,667.34830	1,712.795	17.22	0.6819	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			703.54830	662.194	17.22	0.3181	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,023.54330	1,049.947	19.23	0.4759	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,659.74330	1,599.347	19.23	0.5241	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,325.40140	3,251.461	21.65	0.7112	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			569.20140	582.061	21.65	0.2888	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,020.48580	1,046.788	19.24	0.4748	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,666.68580	1,606.188	19.24	0.5252	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,017.43250	1,043.647	19.25	0.4736	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,673.63250	1,613.047	19.25	0.5264	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			550.96790	515.204	16.85	0.2655	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,920.66790	1,971.704	16.85	0.7345	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,960.92240	2,010.953	16.92	0.7302	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			584.22240	547.553	16.92	0.2698	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			619.94110	582.139	16.98	0.2729	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,018.44110	2,067.339	16.98	0.7271	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,388.86340	1,420.660	18.77	0.5541	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,399.16340	1,344.360	18.77	0.4459	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,385.10150	1,417.008	18.78	0.5530	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,405.40150	1,350.708	18.78	0.4470	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,392.63720	1,424.317	18.76	0.5553	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,392.93720	1,338.017	18.76	0.4447	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,538.52010	1,485.229	19.01	0.4549	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,425.32010	1,458.529	19.01	0.5451	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,545.62860	1,578.700	18.96	0.5594	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,537.42860	1,484.100	18.96	0.4406	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,541.88900	1,575.085	18.97	0.5584	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,543.68900	1,490.485	18.97	0.4416	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,549.18660	1,582.327	18.95	0.5604	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,530.98660	1,477.727	18.95	0.4396	0.00	0	0
<b>Total \$ / R Option</b>												<b>2,763,989.99</b>	<b>8,836</b>	<b>5,339,919</b>
<b>Total \$ / R</b>												<b>1,251,592,801.59</b>	<b>96,142</b>	<b>6,060,164</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.36470		14.27380			0.0000	0.00	0	434
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.52350		14.43660			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.69810		14.60960			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.86460		14.77720			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.06060		14.97380			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>434</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			60,754.47950	65,357.863	16.81	0.6281	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			36,374.47950	31,887.863	16.81	0.3719	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			60,232.69920	64,800.704	16.82	0.6248	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			36,852.69920	32,330.704	16.82	0.3752	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			61,280.03390	65,918.582	16.79	0.6315	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			35,900.03390	31,448.582	16.79	0.3685	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			74,475.59820	78,052.250	17.53	0.5589	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			67,815.59820	62,702.250	17.53	0.4411	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			74,049.22050	77,603.404	17.54	0.5566	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			68,389.22050	63,253.404	17.54	0.4434	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			74,904.68360	78,503.480	17.51	0.5612	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			67,244.68360	62,153.480	17.51	0.4388	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			87,441.85480	90,801.884	18.04	0.5306	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			96,481.85480	90,991.884	18.04	0.4694	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	16/09/2019	Foreign Exchange Option	14.71	Call			87,060.38570	90,404.928	18.05	0.5289	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			97,100.38570	91,594.928	18.05	0.4711	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			87,825.05960	91,195.100	18.03	0.5323	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			95,865.05960	90,385.100	18.03	0.4677	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			140,608.34500	145,207.911	17.06	0.6667	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			64,888.34500	60,747.911	17.06	0.3333	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			140,070.13610	144,651.043	17.07	0.6651	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			65,350.13610	61,191.043	17.07	0.3349	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			141,148.33830	145,766.573	17.05	0.6682	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			64,428.33830	60,306.573	17.05	0.3318	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			135,615.66850	139,043.422	18.06	0.5901	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			106,235.66850	100,983.422	18.06	0.4099	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			135,209.62460	138,625.991	18.08	0.5888	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			106,829.62460	101,565.991	18.08	0.4112	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			136,023.16610	139,461.698	18.05	0.5914	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			105,643.16610	100,401.698	18.05	0.4086	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>434</b>
£ / R	On	21/01/2019	Foreign Exchange Future			18.08500		17.99820			0.0000	0.00	0	4,112
£ / R	On	31/01/2019	Foreign Exchange Future			18.11780		18.02940			0.0000	0.00	0	27
£ / R	On	28/02/2019	Foreign Exchange Future			18.20490		18.11310			0.0000	0.00	0	47
£ / R	On	18/03/2019	Foreign Exchange Future			18.26100		18.16790			0.0000	36,522.00	2	397,701
£ / R	On	29/03/2019	Foreign Exchange Future			18.29570		18.20320			0.0000	0.00	0	80
£ / R	On	14/06/2019	Foreign Exchange Future			18.54190		18.45240			0.0000	0.00	0	5,764
£ / R	On	16/09/2019	Foreign Exchange Future			18.85050		18.75450			0.0000	28,464,255.00	1,510	15,385
£ / R	On	13/12/2019	Foreign Exchange Future			19.14430		19.04690			0.0000	0.00	0	247
£ / R	On	16/03/2020	Foreign Exchange Future			19.47850		19.38010			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>28,500,777.00</b>	<b>1,512</b>	<b>423,363</b>
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			392.65550	332.743	15.46	0.4933	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			300.85550	327.743	15.46	0.5067	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			918.60700	843.101	17.03	0.7264	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			158.00700	170.901	17.03	0.2736	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			328.58170	289.901	16.40	0.3259	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			771.68170	824.801	16.40	0.6741	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			680.03000	727.292	16.55	0.5862	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			512.13000	466.292	16.55	0.4138	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,308.41790	3,214.945	19.42	0.9490	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			36.31790	35.945	19.42	0.0510	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,963.40660	1,879.340	18.33	0.8329	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			131.30660	140.340	18.33	0.1671	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,137.27500	1,066.274	17.24	0.6651	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			305.17500	327.274	17.24	0.3349	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			260.53760	278.833	17.42	0.2955	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,282.63760	1,207.833	17.42	0.7045	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,124.05420	2,038.603	18.50	0.8542	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			111.95420	119.603	18.50	0.1458	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			538.33680	575.047	16.60	0.5058	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			670.43680	614.047	16.60	0.4942	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			534.18420	570.652	16.61	0.5032	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			676.28420	619.652	16.61	0.4968	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			542.51530	579.468	16.59	0.5085	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			664.61530	608.468	16.59	0.4915	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			579.04430	532.128	16.66	0.4311	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			692.24430	737.828	16.66	0.5689	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			791.16420	828.355	16.94	0.5074	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			968.76420	916.455	16.94	0.4926	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			787.07840	824.113	16.95	0.5056	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			974.67840	922.213	16.95	0.4944	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			795.26790	832.610	16.93	0.5092	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			962.86790	910.710	16.93	0.4908	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,084.41020	1,128.102	17.23	0.5339	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,149.91020	1,097.602	17.23	0.4661	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,080.18090	1,123.593	17.24	0.5325	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,155.68090	1,103.093	17.24	0.4675	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,088.65390	1,132.625	17.23	0.5353	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,144.15390	1,092.125	17.23	0.4647	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			975.56670	1,009.706	17.93	0.4408	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,898.66670	1,835.405	17.93	0.5592	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			982.03210	1,016.366	17.92	0.4429	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,885.13210	1,822.066	17.92	0.5571	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			978.79430	1,013.027	17.93	0.4419	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,891.89430	1,828.727	17.93	0.5581	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,226.64320	1,262.635	18.62	0.4618	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,146.54320	2,084.135	18.62	0.5382	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,223.31330	1,259.226	18.62	0.4609	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,153.21330	2,090.726	18.62	0.5391	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,229.98200	1,266.061	18.61	0.4628	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,139.88200	2,077.561	18.61	0.5372	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,500</b>
<b>Total £ / R</b>												<b>28,500,777.00</b>	<b>1,512</b>	<b>429,863</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12973		0.12819			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13215		0.13062			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13481		0.13322			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13738		0.13576			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14040		0.13880			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,052.10220	1,173.326	22.81	0.7739	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			233.10220	200.826	22.81	0.2261	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			488.10540	562.890	22.68	0.5146	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			669.10540	590.390	22.68	0.4854	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,867.85700	2,015.162	22.93	0.9359	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			48.85700	42.662	22.93	0.0641	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			740.12630	804.248	19.05	0.5755	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			678.52630	588.948	19.05	0.4245	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			412.57330	450.503	20.74	0.3713	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,350.97330	1,235.203	20.74	0.6287	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,272.95220	1,378.422	16.59	0.8146	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			211.35220	163.122	16.59	0.1854	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,389.22290	1,293.626	21.52	0.5444	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,691.15660	1,820.305	20.42	0.7735	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			368.65660	339.205	20.42	0.2265	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,114.33190	1,211.234	20.97	0.6147	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			791.83190	730.134	20.97	0.3853	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			711.72290	774.726	21.52	0.4556	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,967.48460	2,103.547	19.81	0.7845	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			391.28460	365.447	19.81	0.2155	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,387.19770	1,494.825	20.60	0.6453	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			810.99770	756.725	20.60	0.3547	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			966.98200	1,043.824	21.39	0.5067	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,390.78200	1,305.724	21.39	0.4933	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,265.01330	1,348.203	21.39	0.5521	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,385.11330	1,308.103	21.39	0.4479	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			950.42510	1,007.527	22.35	0.4437	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,070.52510	1,967.427	22.35	0.5563	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,700.82300	1,812.267	20.42	0.6745	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			820.92300	772.167	20.42	0.3255	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	21/12/2018	Foreign Exchange Future			16.28900		16.14650			0.0000	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Future			16.30250		16.17070			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.37700		16.25510			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.50880		16.38110			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.57080		16.44110			0.0000	7,771,705.20	469	123,415
€ / R	On	29/03/2019	Foreign Exchange Future			16.56020		16.43150			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.88460		16.75520			0.0000	0.00	0	24,250
€ / R	On	14/08/2019	Foreign Exchange Future			17.11020		16.97640			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.23160		17.09300			0.0000	14,853,639.20	862	10,458
€ / R	On	13/12/2019	Foreign Exchange Future			17.56330		17.42220			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.87930		17.73430			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>22,625,344.40</b>	<b>1,331</b>	<b>163,312</b>
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Put			10.15530	1.479	26.18	0.0182	0.00	0	32,000
€ / R	On	21/12/2018	Foreign Exchange Option	15.83	Call			326.65530	460.479	26.18	0.9818	0.00	0	0
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			57.53160	30.827	13.44	0.1395	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			378.23160	483.327	13.44	0.8605	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			312.45250	239.349	14.31	0.4473	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			267.55250	316.349	14.31	0.5527	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			184.80000	146.940	14.76	0.2295	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			795.90000	885.740	14.76	0.7705	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,242.42870	3,115.760	20.83	0.9469	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			33.52870	36.560	20.83	0.0531	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			302.50450	253.898	15.27	0.3068	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			743.60450	824.698	15.27	0.6932	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,006.33280	1,104.535	14.84	0.8065	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			165.23280	133.735	14.84	0.1935	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			664.56120	739.476	15.44	0.6500	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			363.46120	308.676	15.44	0.3500	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			659.16710	733.639	15.45	0.6469	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			368.06710	312.839	15.45	0.3531	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			669.99160	745.347	15.43	0.6531	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			358.89160	304.547	15.43	0.3469	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			245.35430	274.582	17.37	0.3147	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,134.25430	1,033.782	17.37	0.6853	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			489.83100	427.012	15.77	0.4133	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			601.33100	667.212	15.77	0.5867	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			831.67890	761.423	16.56	0.4720	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			722.98530	781.796	16.57	0.5259	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			837.78530	767.196	16.57	0.4741	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			719.11190	777.584	16.59	0.5239	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			843.91190	772.984	16.59	0.4761	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			726.87890	786.023	16.56	0.5280	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			442.10850	398.518	15.58	0.2802	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,388.50850	1,478.718	15.58	0.7198	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,972.67520	2,859.983	20.02	0.7815	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			299.07520	320.183	20.02	0.2185	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,265.39770	1,347.341	15.71	0.6828	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			528.99770	477.141	15.71	0.3172	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			904.03310	965.817	16.69	0.5442	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			937.63310	865.617	16.69	0.4558	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,437.87030	1,350.305	17.56	0.5525	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			747.88700	798.729	17.57	0.4461	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,444.88700	1,357.129	17.57	0.5539	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			753.86670	805.089	17.54	0.4489	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,430.86670	1,343.489	17.54	0.5511	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,054.04750	1,952.596	18.58	0.6548	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	18.60	Call			547.04750	584.196	18.58	0.3452	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			750.87030	801.905	17.56	0.4475	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,801.51600	1,895.804	15.64	0.7321	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			529.31600	482.504	15.64	0.2679	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,639.28770	3,521.899	20.39	0.7560	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,555.95130	1,469.067	17.57	0.5229	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,759.46570	3,896.643	15.99	0.9489	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			67.26570	63.344	15.99	0.0511	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			441.48770	465.199	20.39	0.2440	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			964.97420	1,019.022	17.58	0.4759	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,562.77420	1,475.722	17.58	0.5241	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			961.80180	1,015.689	17.59	0.4747	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,569.60180	1,482.389	17.59	0.5253	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			968.15130	1,022.367	17.57	0.4771	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,118.97980	1,172.305	17.93	0.4759	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,844.67980	1,753.005	17.93	0.5241	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,115.88450	1,169.056	17.94	0.4749	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,851.58450	1,759.756	17.94	0.5251	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,122.08510	1,175.556	17.92	0.4770	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,837.78510	1,746.256	17.92	0.5230	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>230,700</b>
<b>Total € / R</b>												<b>22,625,344.40</b>	<b>1,331</b>	<b>394,012</b>
AUS\$ / R	On	18/03/2019	Foreign Exchange Future			10.25220		10.27800			0.0000	5,136,352.20	501	5,988
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			10.38010		10.40920			0.0000	0.00	0	15,746
AUS\$ / R	On	16/09/2019	Foreign Exchange Future			10.52170		10.54960			0.0000	0.00	0	0
AUS\$ / R	On	13/12/2019	Foreign Exchange Future			10.65850		10.68690			0.0000	0.00	0	400
AUS\$ / R	On	16/03/2020	Foreign Exchange Future			10.81930		10.84650			0.0000	0.00	0	0
<b>Total AUS\$ / R Future</b>												<b>5,136,352.20</b>	<b>501</b>	<b>22,134</b>
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			234.83120	219.921	13.61	0.4453	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			326.83120	337.721	13.61	0.5547	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			242.51560	227.381	13.56	0.4565	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			314.51560	325.181	13.56	0.5435	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			238.64680	223.624	13.58	0.4509	0.00	0	0
AUS\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			320.64680	331.424	13.58	0.5491	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			205.03160	193.086	14.89	0.2992	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			815.83160	832.986	14.89	0.7008	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			209.46470	197.342	14.85	0.3047	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			800.26470	817.242	14.85	0.6953	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			207.23710	195.203	14.87	0.3020	0.00	0	0
AUS\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			808.03710	825.103	14.87	0.6980	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			639.38080	651.944	14.20	0.5517	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			426.00880	410.533	14.17	0.4541	0.00	0	0
AUS\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			626.40880	638.833	14.17	0.5459	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	16/09/2019	Foreign Exchange Option	10.76	Call			422.48050	407.073	14.18	0.4512	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			632.88050	645.373	14.18	0.5488	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			418.98080	403.644	14.20	0.4483	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			723.84200	736.139	14.28	0.5349	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			507.22290	491.182	14.30	0.4626	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			730.32290	742.682	14.30	0.5374	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			514.29000	498.120	14.27	0.4676	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			717.39000	729.620	14.27	0.5324	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			789.71740	802.658	14.43	0.5593	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			476.61740	461.158	14.43	0.4407	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			510.74200	494.639	14.28	0.4651	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			627.53450	611.137	14.95	0.4804	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			841.03450	851.837	14.95	0.5196	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			623.93570	607.591	14.96	0.4783	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			847.43570	858.291	14.96	0.5217	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			631.14950	614.700	14.94	0.4825	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			834.64950	845.400	14.94	0.5175	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>5,136,352.20</b>	<b>501</b>	<b>23,134</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.68890		10.64830			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.82760		10.78770			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.97870		10.93390			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.99650		10.95010			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.14150		11.09420			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>750</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			267.65180	280.711	14.34	0.4923	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			349.35180	321.811	14.34	0.5077	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			263.79240	276.636	14.37	0.4871	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			355.49240	327.736	14.37	0.5129	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			271.56340	284.838	14.32	0.4975	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			343.26340	315.938	14.32	0.5025	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			433.93480	449.273	14.54	0.5302	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			446.23480	421.673	14.54	0.4698	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			429.79700	444.802	14.55	0.5266	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			452.09700	427.202	14.55	0.4734	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			438.28850	453.781	14.52	0.5338	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			440.58850	416.181	14.52	0.4662	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			406.99360	419.619	15.63	0.4208	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			853.09360	820.919	15.63	0.5792	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			404.01650	416.542	15.65	0.4184	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			860.11650	827.842	15.65	0.5816	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			401.05800	413.484	15.66	0.4160	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			867.15800	834.784	15.66	0.5840	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
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			453.33200	465.681	15.84	0.4094	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,043.23200	1,009.181	15.84	0.5906	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			450.58450	462.794	15.85	0.4074	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,050.48450	1,016.294	15.85	0.5926	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			456.09790	468.587	15.83	0.4114	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,035.99790	1,002.087	15.83	0.5886	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			565.14240	578.384	16.28	0.4307	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,160.94240	1,126.884	16.28	0.5693	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			562.25570	575.353	16.29	0.4289	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,168.05570	1,133.853	16.29	0.5711	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			568.05010	581.428	16.27	0.4324	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,153.85010	1,119.928	16.27	0.5676	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>750</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			145.06000		133.52000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.62670		14.52590			0.0000	0.00	0	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			14.91830		14.81780			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.24030		15.13210			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.54820		15.44320			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.83450		15.72640			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			493.71460	547.125	16.31	0.5693	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			437.81460	390.425	16.31	0.4307	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			488.84400	541.904	16.31	0.5659	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			442.94400	395.204	16.31	0.4341	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			498.61970	552.377	16.30	0.5727	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			432.71970	385.677	16.30	0.4273	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			748.40600	800.282	17.11	0.5660	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			660.60600	611.982	17.11	0.4340	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			743.78900	795.434	17.12	0.5638	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			665.98900	617.134	17.12	0.4362	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			753.04610	805.153	17.10	0.5683	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			655.24610	606.853	17.10	0.4317	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			729.80980	770.513	18.47	0.4587	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,287.70980	1,220.213	18.47	0.5413	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			726.67310	767.206	18.48	0.4572	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,294.57310	1,226.906	18.48	0.5428	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			732.96610	773.835	18.46	0.4603	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,280.86610	1,213.535	18.46	0.5397	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	13/12/2019	Foreign Exchange Option	15.95	Call			933.51040	973.846	18.73	0.4821	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,440.31040	1,375.646	18.73	0.5179	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			930.24830	970.444	18.74	0.4808	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,447.04830	1,382.244	18.74	0.5192	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			926.99870	967.062	18.75	0.4796	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,453.79870	1,388.862	18.75	0.5204	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			986.45530	1,022.970	19.25	0.4516	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,890.05530	1,818.470	19.25	0.5484	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			983.65070	1,019.988	19.26	0.4505	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,897.25070	1,825.488	19.26	0.5495	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			989.26280	1,025.962	19.24	0.4526	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,882.86280	1,811.462	19.24	0.5474	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.08570		2.07040			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.10860		2.09290			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			506.82410	560.836	15.37	0.4789	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			802.82410	703.836	15.37	0.5211	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			584.25140	650.307	15.23	0.5295	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			680.25140	593.307	15.23	0.4705	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			544.33670	604.304	15.30	0.5040	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			740.33670	647.304	15.30	0.4960	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,535.01140	1,644.840	15.05	0.7435	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			406.01140	358.839	15.05	0.2565	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,466.35100	1,572.841	15.01	0.7282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			437.35100	386.841	15.01	0.2718	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,605.31310	1,718.376	15.09	0.7584	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			376.31310	332.376	15.09	0.2416	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.23250		2.21380			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27590		2.25750			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.32320		2.30390			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.36350		2.34470			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.50740		2.48830			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			940.27420	818.723	15.28	0.5500	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			548.57790	622.936	15.06	0.4967	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	18/03/2019	Foreign Exchange Option	2.24	Put			810.57790	697.936	15.06	0.5033	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			512.34790	581.529	15.16	0.4730	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			874.34790	756.529	15.16	0.5270	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			478.27420	543.723	15.28	0.4500	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			454.90460	395.260	14.46	0.2687	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,467.82590	1,587.605	14.51	0.7154	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			492.82590	428.604	14.51	0.2846	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,596.17620	1,722.659	14.42	0.7469	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			421.17620	363.659	14.42	0.2531	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,529.90460	1,654.260	14.46	0.7313	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			902.96530	966.864	16.25	0.4353	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,863.96530	1,734.864	16.25	0.5647	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			965.88480	1,034.100	16.11	0.4581	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,726.88480	1,602.100	16.11	0.5419	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			933.89570	999.926	16.18	0.4466	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,794.89570	1,667.926	16.18	0.5534	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			874.02050	919.190	17.10	0.3667	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,827.02050	2,684.190	17.10	0.6333	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			851.41750	895.279	17.17	0.3589	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,904.41750	2,760.280	17.17	0.6411	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			897.30700	943.821	17.03	0.3748	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,750.30700	2,608.821	17.03	0.6252	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,470.68430	1,533.759	17.68	0.4580	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,687.68430	2,559.759	17.68	0.5420	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,440.78340	1,502.499	17.74	0.4507	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,757.78340	2,628.499	17.74	0.5493	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,501.28710	1,565.725	17.62	0.4654	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,618.28710	2,491.725	17.62	0.5346	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83880		1.82740			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86250		1.85140			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			809.81490	870.454	16.74	0.6437	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			435.81490	382.454	16.74	0.3563	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			757.39470	814.351	16.86	0.6176	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			483.39470	426.351	16.86	0.3824	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			865.00650	929.348	16.63	0.6696	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			391.00650	341.348	16.63	0.3304	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,378.61910	1,446.058	16.66	0.7078	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			464.61910	421.058	16.66	0.2922	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,320.03080	1,384.849	16.76	0.6900	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			506.03080	459.849	16.76	0.3100	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,439.25020	1,509.302	16.56	0.7255	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			425.25020	384.302	16.56	0.2745	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.13980		0.13770			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13960		0.13720			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13930		0.13710			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13800		0.13730			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13680		0.13760			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	18/03/2019	Foreign Exchange Future			1.66890		1.65620			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69360		1.68110			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.75400		9.81140			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.87690		9.93720			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.01270		10.07170			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.14180		10.20140			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.68550		10.74980			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			140.00530	159.230	13.33	0.3551	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			424.26490	385.466	13.32	0.6569	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			132.86490	151.466	13.32	0.3431	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			417.80440	379.316	13.32	0.6509	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			136.40440	155.315	13.32	0.3491	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			411.40530	373.230	13.33	0.6449	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			389.51180	360.218	13.91	0.5013	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			372.31180	403.318	13.91	0.4987	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			384.98900	356.179	13.93	0.4972	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			377.78900	409.279	13.93	0.5028	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			394.07670	364.298	13.89	0.5054	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			366.87670	397.398	13.89	0.4946	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			604.66270	570.304	14.23	0.5773	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			382.96270	407.604	14.23	0.4227	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			599.59920	565.433	14.24	0.5741	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			387.89920	412.733	14.24	0.4259	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			609.75730	575.209	14.22	0.5806	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			378.05730	402.509	14.22	0.4194	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	13/12/2019	Foreign Exchange Option	10.35	Call			540.49680	511.138	15.07	0.4755	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			689.09680	719.338	15.07	0.5245	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			536.77920	507.568	15.09	0.4730	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			695.37920	725.769	15.09	0.5270	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			544.23960	514.732	15.06	0.4780	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			682.83960	712.931	15.06	0.5220	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			866.29540	827.621	15.78	0.5701	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			636.49540	662.121	15.78	0.4299	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			861.70550	823.179	15.79	0.5680	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			641.90550	667.679	15.79	0.4320	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			870.91270	832.090	15.77	0.5723	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			631.11270	656.590	15.77	0.4277	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.34080		1.32640			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34720		1.33310			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	8.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			136.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			236.00000	92.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	108.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			131.00000	272.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			31.00000	172.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			231.00000	372.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.27120		1.27280			0.0000	0.00	0	400
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.27670		1.27820			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.28250		1.28370			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.28790		1.28890			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.29330		1.29430			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>400</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15360		1.15180			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
QUANTO €	On 14/06/2019	Foreign Exchange Future			1.16260		1.16060			0.0000	0.00	0	582
QUANTO €	On 16/09/2019	Foreign Exchange Future			1.17240		1.17000			0.0000	0.00	0	0
QUANTO €	On 13/12/2019	Foreign Exchange Future			1.18160		1.17900			0.0000	0.00	0	0
QUANTO €	On 16/03/2020	Foreign Exchange Future			1.18720		1.18440			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>582</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>582</b>
SGD / R	On 18/03/2019	Foreign Exchange Future			10.50610		10.45240			0.0000	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Future			10.64840		10.59820			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Call			360.27780	386.634	14.51	0.6023	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.34	Put			247.87780	220.534	14.51	0.3977	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Call			355.12500	381.157	14.52	0.5970	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.35	Put			252.72500	225.057	14.52	0.4030	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Call			365.48480	392.165	14.50	0.6076	0.00	0	0
SGD / R	On 18/03/2019	Foreign Exchange Option	10.33	Put			243.08480	216.065	14.50	0.3924	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			769.84640	803.954	14.26	0.7498	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			181.64640	165.554	14.26	0.2502	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			783.78800	818.264	14.25	0.7563	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			175.58800	159.864	14.25	0.2437	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			776.79830	811.091	14.26	0.7531	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			178.59830	162.690	14.26	0.2469	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 18/03/2019	Foreign Exchange Future			2.61940		2.57860			0.0000	0.00	0	14,000
TRY / R	On 14/06/2019	Foreign Exchange Future			2.53080		2.48750			0.0000	0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,000</b>
TRY / R	On 18/03/2019	Foreign Exchange Option	2.73	Call			47.60790	58.939	20.07	0.3556	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.73	Put			199.00790	169.539	20.07	0.6444	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.74	Call			45.11340	55.869	20.09	0.3420	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.74	Put			206.51340	176.470	20.09	0.6580	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.72	Call			50.21720	62.140	20.06	0.3694	0.00	0	0
TRY / R	On 18/03/2019	Foreign Exchange Option	2.72	Put			191.61720	162.740	20.06	0.6306	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.53	Call			3.53110	4.373	24.10	0.0284	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.53	Put			1,046.03110	1,003.573	24.10	0.9716	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.54	Call			3.37760	4.185	24.10	0.0273	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.54	Put			1,055.87760	1,013.385	24.10	0.9727	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.52	Call			3.69110	4.568	24.10	0.0295	0.00	0	0
TRY / R	On 14/06/2019	Foreign Exchange Option	3.52	Put			1,036.19110	993.768	24.10	0.9705	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	14,000
Total Futures									1 305 091 285.20	90,650	1,348,679
Total Options									2 763 989.99	8,836	5,578,119
Grand Total:									1,307,855,275.19	99,486	6,926,798