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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/01/2019 Foreign Exchange Future			14.45000		14.38210			0.0000	794,750.00	55	0
\$ / R On 03/01/2019 Foreign Exchange Future			14.45070		14.38220			0.0000	0.00	0	0
\$ / R On 07/01/2019 Foreign Exchange Future			14.45330		14.38990			0.0000	0.00	0	0
\$ / R On 10/01/2019 Foreign Exchange Future			14.45620		14.39510			0.0000	0.00	0	125
\$ / R On 15/01/2019 Foreign Exchange Future			14.46470		14.40320			0.0000	0.00	0	324
\$ / R On 16/01/2019 Foreign Exchange Future			14.46650		14.40480			0.0000	0.00	0	20
\$ / R On 17/01/2019 Foreign Exchange Future			14.46840		14.40640			0.0000	0.00	0	126
\$ / R On 18/01/2019 Foreign Exchange Future			14.47030		14.40800			0.0000	0.00	0	0
\$ / R On 21/01/2019 Foreign Exchange Future			14.47590		14.41290			0.0000	0.00	0	1,901
\$ / R On 25/01/2019 Foreign Exchange Future			14.48330		14.41930			0.0000	0.00	0	51
\$ / R On 30/01/2019 Foreign Exchange Future			14.49260		14.42740			0.0000	0.00	0	1,018
\$ / R On 31/01/2019 Foreign Exchange Future			14.49450		14.42910			0.0000	0.00	0	2,602
\$ / R On 13/02/2019 Foreign Exchange Future			14.51790		14.45150			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			14.52150		14.45500			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			14.53920		14.47270			0.0000	0.00	0	15
\$ / R On 28/02/2019 Foreign Exchange Future			14.54450		14.47800			0.0000	0.00	0	6,098
\$ / R On 04/03/2019 Foreign Exchange Future			14.55160		14.48510			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			14.55340		14.48690			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			14.56420		14.49750			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			14.57680		14.50990			0.0000	592,444,882.40	40,643	486,745
\$ / R On 27/03/2019 Foreign Exchange Future			14.59300		14.52590			0.0000	0.00	0	3,731

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Future			14.59660		14.52950			0.0000	0.00	0	5,111
\$ / R	On	02/04/2019	Foreign Exchange Future			14.60380		14.53660			0.0000	0.00	0	55
\$ / R	On	05/04/2019	Foreign Exchange Future			14.60930		14.54200			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future			14.64800		14.58100			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.65540		14.58840			0.0000	0.00	0	1,580
\$ / R	On	31/05/2019	Foreign Exchange Future			14.71260		14.64580			0.0000	0.00	0	875
\$ / R	On	03/06/2019	Foreign Exchange Future			14.71810		14.65140			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.72000		14.65320			0.0000	0.00	0	74
\$ / R	On	14/06/2019	Foreign Exchange Future			14.73840		14.67180			0.0000	0.00	0	112,532
\$ / R	On	20/06/2019	Foreign Exchange Future			14.74950		14.68290			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.76420		14.69770			0.0000	0.00	0	505
\$ / R	On	01/07/2019	Foreign Exchange Future			14.76980		14.70330			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.77350		14.70700			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.82660		14.75990			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.82850		14.76180			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.85130		14.78440			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.88360		14.81650			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.88930		14.82220			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.89310		14.82600			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.89500		14.82790			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.91590		14.84860			0.0000	0.00	0	14,250
\$ / R	On	30/09/2019	Foreign Exchange Future			14.94250		14.87510			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.94630		14.87890			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			15.00280		14.93480			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			15.05950		14.99080			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			15.06540		14.99660			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			15.06930		15.00050			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			15.08690		15.01780			0.0000	0.00	0	9,900
\$ / R	On	31/12/2019	Foreign Exchange Future			15.12200		15.05260			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			15.12590		15.05650			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.18660		15.11750			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			15.25210		15.18300			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.28170		15.21260			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			15.31760		15.24850			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.37470		15.30560			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.44650		15.37740			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.46770		15.39850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.56490		15.49570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.66630		15.59710			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>593,239,632.40</b>	<b>40,698</b>	<b>738,489</b>
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			0.03970	0.000	23.49	0.0000	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,482.13970	1,550.000	23.49	1.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Call			814.86010	880.702	30.22	1.0000	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	13.57	Put			2.66010	0.002	30.22	0.0000	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	13.93	Put			13.48930	0.620	29.39	0.0083	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	03/01/2019	Foreign Exchange Option	13.93	Call			465.68930	521.320	29.39	0.9917	0.00	0	600
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Put			84.94490	34.900	24.84	0.2931	0.00	0	0
\$ / R	On	03/01/2019	Foreign Exchange Option	14.35	Call			117.14490	135.600	24.84	0.7069	0.00	0	600
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			51.49760	29.832	20.44	0.1617	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			321.39760	363.132	20.44	0.8383	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			6.06260	2.309	23.29	0.0162	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			755.96260	815.609	23.29	0.9838	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			316.80860	256.585	20.05	0.7137	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			56.70860	59.885	20.05	0.2863	0.00	0	250
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Put			195.89040	153.555	18.93	0.4785	0.00	0	0
\$ / R	On	10/01/2019	Foreign Exchange Option	14.44	Call			150.99040	169.755	18.93	0.5215	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Call			573.00400	624.109	17.01	0.9109	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	13.86	Put			29.80400	19.409	17.01	0.0891	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Put			55.63620	38.954	17.34	0.1552	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.00	Call			458.83620	503.654	17.34	0.8448	0.00	0	174
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Call			265.85910	294.688	18.02	0.6459	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.29	Put			152.65910	119.988	18.02	0.3541	0.00	0	218
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			111.93450	84.947	17.78	0.2782	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			325.13450	359.647	17.78	0.7218	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Put			185.87040	149.320	18.18	0.4095	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.36	Call			229.07040	254.020	18.18	0.5905	0.00	0	218
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			260.33000	216.894	18.58	0.5030	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			185.13000	203.394	18.58	0.4970	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Put			261.64750	219.019	18.65	0.4936	0.00	0	0
\$ / R	On	17/01/2019	Foreign Exchange Option	14.47	Call			198.04750	217.419	18.65	0.5064	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			1.35950	0.888	24.20	0.0039	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,749.35950	1,811.188	24.20	0.9961	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Put			173.77140	142.450	17.95	0.3493	0.00	0	0
\$ / R	On	21/01/2019	Foreign Exchange Option	14.26	Call			326.67140	358.350	17.95	0.6507	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Put			110.39640	88.035	17.91	0.2280	0.00	0	0
\$ / R	On	25/01/2019	Foreign Exchange Option	14.02	Call			509.69640	551.335	17.91	0.7720	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			602.23220	549.323	19.65	0.6763	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			149.63220	161.923	19.65	0.3237	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			6.06960	4.015	18.89	0.0147	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,483.46960	1,546.615	18.89	0.9853	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			428.79070	463.771	18.18	0.6650	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			199.69070	169.271	18.18	0.3350	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,099.69080	1,038.806	21.27	0.8546	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			58.79080	63.306	21.27	0.1454	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			400.08320	433.239	18.26	0.6392	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			7.12080	4.739	18.46	0.0171	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			282.57790	245.697	18.45	0.4292	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			331.67790	360.197	18.45	0.5708	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			220.98320	188.739	18.26	0.3608	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			805.13670	747.793	20.39	0.7636	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			104.23670	112.293	20.39	0.2364	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put		4.35750	2.764	19.35	0.0101	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call		1,643.45750	1,707.264	19.35	0.9899	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call		1,436.22080	1,499.239	18.46	0.9829	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		811.05260	756.313	19.95	0.7079	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		162.55260	174.213	19.95	0.2921	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put		321.52820	286.201	18.29	0.4134	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call		426.52820	457.701	18.29	0.5866	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		224.80300	198.262	17.71	0.3031	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		627.50300	667.462	17.71	0.6969	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		17.62310	15.586	18.08	0.0367	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		1,665.62310	1,730.086	18.08	0.9633	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		1,500.58610	1,565.048	17.44	0.9519	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		22.58610	20.548	17.44	0.0481	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		538.24460	573.098	18.03	0.6266	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		310.24460	278.598	18.03	0.3734	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		974.53510	919.934	20.05	0.7173	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		182.53510	194.434	20.05	0.2827	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		448.86500	409.224	18.40	0.4763	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		406.86500	433.724	18.40	0.5237	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		565.77160	602.080	17.96	0.6455	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		287.77160	257.580	17.96	0.3545	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,274.18160	1,215.491	20.80	0.7981	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		122.18160	129.991	20.80	0.2019	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		362.20000	328.218	18.07	0.4070	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		507.30000	539.818	18.07	0.5930	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		390.63070	355.340	18.17	0.4253	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		487.53070	518.740	18.17	0.5747	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		768.26480	812.130	17.52	0.7314	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		210.76480	187.930	17.52	0.2686	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		899.43180	848.205	19.63	0.6639	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		246.93180	262.405	19.63	0.3361	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		2,018.78990	2,083.905	18.89	0.9663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		18.88990	17.105	18.89	0.0337	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		757.64510	799.554	17.58	0.7076	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		247.74510	222.754	17.58	0.2924	0.00	0	35,606
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		597.20920	632.283	17.98	0.6153	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		367.30920	335.483	17.98	0.3847	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,613.99550	2,550.412	23.13	0.9277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		43.89550	47.212	23.13	0.0723	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		1,153.80570	1,099.565	20.21	0.7245	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		203.70570	216.365	20.21	0.2755	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,623.58840	2,559.978	23.15	0.9283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		43.48840	46.778	23.15	0.0717	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,642.81880	1,707.715	17.74	0.9406	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		32.91880	30.916	17.74	0.0594	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		1,516.78340	1,458.191	21.07	0.8039	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	15.89	Call			136.68340	144.991	21.07	0.1961	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,019.44900	2,955.444	23.85	0.9492	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			29.34900	32.244	23.85	0.0508	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			477.53150	506.281	18.34	0.5320	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			497.63150	459.481	18.34	0.4680	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,319.22600	1,262.754	20.61	0.7644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			169.12600	179.554	20.61	0.2356	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,159.19670	2,097.153	22.32	0.8914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			69.09670	73.953	22.32	0.1086	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			367.89900	389.807	18.89	0.4402	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			677.99900	633.007	18.89	0.5598	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,728.74350	1,669.015	21.52	0.8387	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			108.64350	115.815	21.52	0.1613	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,623.77120	1,688.661	17.69	0.9388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			33.87120	31.861	17.69	0.0612	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			561.42080	594.813	18.08	0.5918	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			401.52080	368.013	18.08	0.4082	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,613.31690	1,554.165	21.29	0.8205	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			123.21690	130.965	21.29	0.1795	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,437.91570	1,499.811	17.10	0.9188	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			48.01570	43.011	17.10	0.0812	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			464.97520	492.596	18.38	0.5221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			515.07520	475.796	18.38	0.4779	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,230.49400	1,287.675	17.12	0.8774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			80.59400	70.875	17.12	0.1226	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,323.96330	1,382.973	17.06	0.8984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			64.06330	56.173	17.06	0.1016	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			490.38220	520.267	18.30	0.5419	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			480.48220	443.467	18.30	0.4581	0.00	0	10,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			961.75810	1,011.845	17.29	0.7970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			151.85810	135.045	17.29	0.2030	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			364.56590	386.293	18.92	0.4372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			684.66590	639.493	18.92	0.5628	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,447.26780	1,389.362	20.91	0.7909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			147.16780	156.162	20.91	0.2091	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			395.60660	418.984	18.73	0.4647	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			625.70660	582.184	18.73	0.5353	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			361.25830	382.810	18.94	0.4343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			691.35830	646.010	18.94	0.5657	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,955.44100	1,894.360	21.95	0.8692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			85.34100	91.160	21.95	0.1308	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,556.52700	2,493.101	23.03	0.9239	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			46.42700	49.901	23.03	0.0761	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,633.18450	2,569.550	23.17	0.9289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			43.08450	46.350	23.17	0.0711	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			976.63770	1,027.197	17.28	0.8023	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	13.68	Put			146.73770	130.397	17.28	0.1977	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			733.01920	773.951	17.64	0.6947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			263.11920	237.151	17.64	0.3053	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,507.24080	3,440.877	24.02	0.9701	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			17.14080	17.677	24.02	0.0299	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			896.35560	944.243	17.33	0.7720	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			176.45560	157.443	17.33	0.2280	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			279.33450	296.385	19.52	0.3559	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			889.43450	839.585	19.52	0.6441	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			261.82070	277.884	19.66	0.3380	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			941.92070	891.084	19.66	0.6620	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,758.29000	2,694.346	23.39	0.9363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			38.19000	41.146	23.39	0.0637	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,499.21450	2,435.956	22.93	0.9200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			49.11450	52.756	22.93	0.0800	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			276.76410	293.671	19.54	0.3533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			896.86410	846.871	19.54	0.6467	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,901.24900	3,833.972	24.16	0.9808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			11.14900	10.772	24.16	0.0192	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,140.53030	2,078.568	22.29	0.8896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			70.43030	75.368	22.29	0.1104	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			300.73420	318.980	19.35	0.3772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			830.83420	782.180	19.35	0.6228	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,508.75470	2,445.467	22.95	0.9206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			48.65470	52.267	22.95	0.0794	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			1,076.28780	1,129.760	17.21	0.8353	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			116.38780	102.960	17.21	0.1647	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,500.68090	1,565.533	17.30	0.9264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			40.78090	38.733	17.30	0.0736	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			947.00460	996.613	17.30	0.7915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			157.10460	139.813	17.30	0.2085	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,186.36110	1,131.642	20.29	0.7329	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			196.26110	208.442	20.29	0.2671	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,411.30570	1,471.781	17.01	0.9154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			51.40570	44.981	17.01	0.0846	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,825.90490	2,761.807	23.51	0.9399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			35.80490	38.607	23.51	0.0601	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			1,037.36850	1,089.754	17.24	0.8230	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			127.46850	112.954	17.24	0.1770	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			429.03660	454.156	18.54	0.4930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			569.13660	527.356	18.54	0.5070	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,882.28250	1,821.601	21.81	0.8601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			92.18250	98.401	21.81	0.1399	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,255.69840	1,313.403	17.10	0.8834	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			75.79840	66.603	17.10	0.1166	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,202.73990	1,147.788	20.33	0.7371	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	15.52	Call			192.63990	204.588	20.33	0.2629	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			1,115.91970	1,170.434	17.19	0.8471	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			106.01970	93.634	17.19	0.1529	46,817.10	500	2,550
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			794.99840	747.126	19.25	0.6090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			314.89840	333.926	19.25	0.3910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			640.21140	677.229	17.87	0.6420	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			330.31140	300.429	17.87	0.3580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			284.54230	301.885	19.47	0.3612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			874.64230	825.085	19.47	0.6388	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			513.21840	544.254	18.22	0.5585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			453.31840	417.454	18.22	0.4415	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			371.26280	393.349	18.87	0.4432	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			671.36280	626.549	18.87	0.5568	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,464.57120	1,406.489	20.95	0.7942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			144.47120	153.289	20.95	0.2058	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,197.23680	1,253.695	17.14	0.8692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			87.33680	76.895	17.14	0.1308	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			527.32040	559.061	18.18	0.5685	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			437.42040	402.261	18.18	0.4315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,595.72780	1,536.605	21.25	0.8176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			125.62780	133.405	21.25	0.1824	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			964.74650	913.502	19.72	0.6694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			254.64650	270.302	19.72	0.3306	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			855.03950	900.565	17.36	0.7546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			195.13950	173.765	17.36	0.2454	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			802.11530	754.085	19.27	0.6118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			312.01530	330.885	19.27	0.3882	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,105.50850	1,052.013	20.09	0.7115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			215.40850	228.813	20.09	0.2885	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			664.75490	620.123	18.85	0.5537	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			374.65490	396.923	18.85	0.4463	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,738.44320	1,803.382	18.04	0.9485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			28.54320	26.582	18.04	0.0515	0.00	0	8,132
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			1,022.00490	1,073.946	17.25	0.8179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			132.10490	117.146	17.25	0.1821	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			458.68340	422.590	18.24	0.4449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			508.58340	539.390	18.24	0.5551	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			178.82320	189.881	20.49	0.2470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,268.92320	1,213.081	20.49	0.7530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			34.83210	37.572	23.56	0.0586	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,854.93210	2,790.772	23.56	0.9414	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,142.38070	5,075.163	24.38	0.9959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			2.28070	1.963	24.38	0.0041	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			353.17240	322.071	17.94	0.3747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			613.07240	648.871	17.94	0.6253	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,773.61410	1,713.589	21.61	0.8453	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	16.18	Call			103.51410	110.389	21.61	0.1547	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			987.76470	936.123	19.78	0.6767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			247.66470	262.923	19.78	0.3233	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			875.46390	922.259	17.35	0.7634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			185.56390	165.459	17.35	0.2366	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			232.05810	246.462	19.93	0.3067	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,042.15810	989.662	19.93	0.6933	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			229.90950	244.196	19.95	0.3044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,050.00950	997.396	19.95	0.6956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			234.22660	248.752	19.91	0.3090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,034.32660	981.952	19.91	0.6910	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,716.80150	2,782.512	20.98	0.9884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			6.90150	5.712	20.98	0.0116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,459.87540	2,525.361	20.21	0.9828	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			9.97540	8.561	20.21	0.0172	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			3,014.22040	3,080.212	21.74	0.9929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			4.32040	3.412	21.74	0.0071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			4,180.31840	4,247.163	24.51	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.41840	0.363	24.51	0.0008	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			726.95300	767.638	17.65	0.6915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			267.05300	240.838	17.65	0.3085	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			469.51640	432.959	18.27	0.4515	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			499.41640	529.759	18.27	0.5485	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,776.86120	1,841.821	18.16	0.9514	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			26.96120	25.021	18.16	0.0486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			96.34460	84.954	17.16	0.1416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			1,156.24460	1,211.754	17.16	0.8584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			773.79750	726.410	19.18	0.6006	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			323.69750	343.210	19.18	0.3994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			949.50680	898.535	19.68	0.6645	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			259.40680	275.335	19.68	0.3355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,776.23890	2,842.000	21.15	0.9894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			6.33890	5.200	21.15	0.0106	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,145.71070	1,091.591	20.19	0.7224	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			205.61070	218.391	20.19	0.2776	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			376.90960	344.603	18.01	0.3914	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			586.80960	621.403	18.01	0.6086	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			925.10650	973.986	17.31	0.7833	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			165.20650	147.186	17.31	0.2167	0.00	0	17,981
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			2,057.74580	2,122.891	19.01	0.9682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			17.84580	16.091	19.01	0.0318	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			848.29950	893.589	17.38	0.7516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			198.39950	176.789	17.38	0.2484	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			1,148.12520	1,203.440	17.17	0.8562	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			98.22520	86.640	17.17	0.1438	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			821.69340	866.025	17.44	0.7392	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	13.90	Put			211.79340	189.225	17.44	0.2608	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			926.81180	876.252	19.62	0.6569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			266.71180	283.052	19.62	0.3431	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,219.18810	1,164.008	20.37	0.7411	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			189.08810	200.808	20.37	0.2589	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			517.88440	549.155	18.21	0.5618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			447.98440	412.355	18.21	0.4382	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,547.87030	1,612.735	17.45	0.9315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			37.97030	35.935	17.45	0.0685	0.00	0	15,434
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			15.12760	12.993	19.36	0.0246	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,331.02760	2,395.993	19.36	0.9754	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			792.60460	834.704	17.59	0.7032	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			266.70460	241.703	17.59	0.2968	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			526.82230	557.157	18.30	0.5465	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			500.92230	464.157	18.30	0.4535	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			868.89500	913.820	17.43	0.7393	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			222.99500	200.820	17.43	0.2607	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,440.92870	1,384.626	20.80	0.7667	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			180.42870	191.227	20.80	0.2333	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			657.96540	694.167	17.98	0.6251	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			378.46540	347.567	17.98	0.3749	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,145.38590	1,092.716	20.09	0.6986	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			244.88590	259.315	20.09	0.3014	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			684.89940	722.279	17.91	0.6407	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			355.39940	325.679	17.91	0.3593	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			50.03470	45.514	17.41	0.0789	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,579.53470	1,642.114	17.41	0.9211	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			605.49520	564.587	18.61	0.5041	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			464.99520	491.187	18.61	0.4959	0.00	0	500
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			56.96450	52.165	17.24	0.0874	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,543.56450	1,605.965	17.24	0.9126	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			441.43780	408.433	18.11	0.4046	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			633.43780	667.733	18.11	0.5954	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			201.14310	182.559	17.37	0.2336	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			983.14310	1,031.859	17.37	0.7664	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			894.47030	850.111	19.20	0.5763	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			435.47030	458.111	19.20	0.4237	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,322.18990	1,271.284	20.17	0.6890	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			300.58990	316.684	20.17	0.3110	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,607.99170	1,553.937	20.81	0.7459	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			236.39170	249.337	20.81	0.2541	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			766.08670	724.956	18.79	0.5254	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			514.48670	540.356	18.79	0.4746	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			773.39500	810.509	17.87	0.6281	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			434.99500	405.109	17.87	0.3719	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,664.96550	1,726.159	17.13	0.8996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			76.56550	70.759	17.13	0.1004	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			163.03410	149.496	17.09	0.1838	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,261.43410	1,314.896	17.09	0.8162	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			799.90370	838.030	17.80	0.6415	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			411.50370	382.630	17.80	0.3585	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			68.35970	62.987	17.22	0.0908	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,736.75970	1,798.387	17.22	0.9092	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			877.41730	915.314	17.85	0.6320	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			481.61730	452.714	17.85	0.3680	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,491.07030	1,441.556	20.31	0.6843	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			346.87030	364.156	20.31	0.3157	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			903.68560	942.481	17.77	0.6440	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			457.88560	429.881	17.77	0.3560	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,747.87660	1,806.834	16.95	0.8844	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			102.07660	94.234	16.95	0.1156	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			918.98610	877.868	19.00	0.5415	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			554.78610	580.468	19.00	0.4585	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,784.71570	1,732.987	20.93	0.7357	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			280.51570	295.587	20.93	0.2643	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			122.99750	114.701	16.92	0.1358	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,628.79750	1,687.301	16.92	0.8642	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			27.77700	23.237	16.98	0.0350	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,539.17700	2,601.336	16.98	0.9650	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			619.93240	586.588	18.20	0.4282	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			763.13240	796.588	18.20	0.5718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,430.12540	2,489.640	16.61	0.9554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			38.32540	31.240	16.61	0.0446	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			673.00660	638.826	18.31	0.4406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			764.80660	797.226	18.31	0.5594	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			2,001.32640	2,059.273	16.77	0.9114	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			560.34330	529.445	18.01	0.3934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			565.47230	534.410	18.02	0.3956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			867.04240	902.902	17.99	0.6089	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			555.24240	524.502	17.99	0.3911	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			948.75760	987.200	17.76	0.6454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			476.95760	448.800	17.76	0.3546	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			862.14330	897.845	18.01	0.6066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			362.16240	379.461	20.39	0.3142	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,742.53310	1,691.635	20.72	0.7137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			324.33310	340.035	20.72	0.2863	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,278.84750	1,233.166	19.74	0.6240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			450.64750	471.566	19.74	0.3760	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			857.27230	892.810	18.02	0.6044	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			418.08170	392.056	17.57	0.3249	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,384.64930	1,337.586	19.97	0.6473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			416.44930	435.986	19.97	0.3527	0.00	0	39,589

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			734.63800	765.997	18.41	0.5440	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			712.83800	677.597	18.41	0.4560	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,580.36240	1,531.061	20.39	0.6858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			499.41460	522.502	19.46	0.4080	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			1,059.96940	1,101.717	17.47	0.6910	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			388.16940	363.317	17.47	0.3090	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			743.14280	774.805	18.39	0.5484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			701.34280	666.405	18.39	0.4516	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			1,019.88170	1,060.456	17.57	0.6751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			118.84690	125.342	23.43	0.1182	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			995.23950	954.061	19.11	0.5501	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			567.03950	592.461	19.11	0.4499	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			586.21840	554.524	18.08	0.4047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			838.01840	872.924	18.08	0.5953	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,147.61460	1,104.102	19.46	0.5920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			340.78110	357.181	20.57	0.2985	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,784.46930	1,842.255	16.85	0.8791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			112.66930	103.855	16.85	0.1209	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,132.05940	1,178.249	17.38	0.7173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			340.25940	319.850	17.38	0.2827	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,407.04690	3,346.942	23.43	0.8818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			421.15880	440.887	19.94	0.3559	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			379.85710	355.831	17.45	0.3046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			1,071.65710	1,114.231	17.45	0.6954	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,604.38570	1,554.835	20.44	0.6902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			356.18570	373.235	20.44	0.3098	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,668.98110	1,618.781	20.57	0.7015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			322.25160	302.760	17.34	0.2720	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,316.30200	1,270.116	19.83	0.6325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			438.10200	458.516	19.83	0.3675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,586.48970	1,643.676	16.93	0.8423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			154.68970	145.276	16.93	0.1577	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,369.35880	1,322.487	19.94	0.6441	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			666.36810	695.093	18.67	0.5072	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,801.47840	1,859.256	16.85	0.8820	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			109.67840	100.856	16.85	0.1180	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			133.68020	125.013	16.90	0.1401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,675.48020	1,733.413	16.90	0.8599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,164.05160	1,211.160	17.34	0.7280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			79.52640	70.873	16.77	0.0886	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,508.95850	1,460.430	20.24	0.6724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			380.75850	398.829	20.24	0.3276	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,987.28020	4,053.039	20.07	0.9931	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			5.48020	4.639	20.07	0.0069	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			814.56810	776.693	18.67	0.4928	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			760.50080	724.508	18.49	0.4686	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			723.40080	754.008	18.49	0.5314	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,716.85110	2,660.970	22.19	0.8290	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			179.75110	190.470	22.19	0.1710	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,937.15450	1,887.389	20.98	0.7299	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			314.85450	331.588	20.98	0.2701	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			965.59020	1,004.028	17.82	0.6360	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			517.89020	489.828	17.82	0.3640	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,644.32840	1,595.901	20.42	0.6831	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			584.67650	610.121	19.17	0.4458	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			382.02840	400.101	20.42	0.3169	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			991.73350	1,030.996	17.75	0.6469	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			494.03350	466.796	17.75	0.3531	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			122.71340	113.076	16.77	0.1254	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,820.41340	1,877.276	16.77	0.8746	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,056.97650	1,015.921	19.17	0.5542	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			159.52720	149.450	16.85	0.1551	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,672.82720	1,729.250	16.85	0.8449	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,038.28110	1,987.745	21.09	0.7400	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			305.28110	321.245	21.09	0.2600	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,481.37590	1,534.965	17.06	0.7994	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			224.37590	211.465	17.06	0.2006	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,098.05510	2,048.914	21.07	0.7221	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			357.95510	375.513	21.07	0.2779	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			1,063.60780	1,102.010	17.75	0.6413	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			553.70780	525.410	17.75	0.3587	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,805.64750	1,757.762	20.56	0.6795	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			623.69010	649.036	19.34	0.4370	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			425.54750	444.362	20.56	0.3205	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			1,089.56890	1,128.702	17.67	0.6514	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			529.66890	502.102	17.67	0.3486	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			141.88050	128.432	16.38	0.1314	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,901.78050	1,955.032	16.38	0.8686	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,203.79010	1,162.436	19.34	0.5630	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,717.11730	1,770.832	16.75	0.8298	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			195.31730	182.332	16.75	0.1702	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			683.67110	652.668	18.06	0.4013	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			988.07110	1,023.968	18.06	0.5987	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,979.75710	1,931.789	20.81	0.6949	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			414.15710	433.089	20.81	0.3051	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,271.27070	2,222.015	21.18	0.7206	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			387.77070	405.615	21.18	0.2794	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,149.19390	1,187.927	17.70	0.6461	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			582.69390	554.327	17.70	0.3539	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,969.93380	1,922.470	20.71	0.6802	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			456.43380	476.070	20.71	0.3198	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			1,175.05570	1,214.469	17.62	0.6556	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			558.55570	530.869	17.62	0.3444	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			157.48570	142.763	16.17	0.1362	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,973.98570	2,026.363	16.17	0.8638	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,352.35450	1,310.668	19.53	0.5735	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			648.85450	674.268	19.53	0.4265	0.00	0	500
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			231.69960	215.788	16.67	0.1832	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,763.89960	1,815.089	16.67	0.8168	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			809.09290	775.831	18.29	0.4303	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			965.09290	998.931	18.29	0.5697	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,351.22620	4,292.746	24.59	0.8653	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			179.12620	187.746	24.59	0.1347	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,617.45550	1,572.069	19.92	0.6130	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			596.05550	617.969	19.92	0.3870	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,721.14210	2,668.363	21.68	0.7586	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			339.74210	354.263	21.68	0.2414	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,110.39140	4,175.491	17.85	0.9882	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			11.79140	9.591	17.85	0.0118	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,420.63150	2,479.106	15.05	0.9282	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			72.03150	63.206	15.05	0.0718	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			976.63360	1,009.050	18.32	0.5647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			848.03360	813.150	18.32	0.4353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,383.53840	1,340.773	19.47	0.5687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			682.13840	706.673	19.47	0.4313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,349.64900	1,393.599	17.33	0.6996	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			471.04900	447.698	17.33	0.3004	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,341.98520	3,284.499	22.54	0.8102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			260.58520	270.399	22.54	0.1898	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,215.58230	1,254.606	17.57	0.6563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			576.98230	548.706	17.57	0.3437	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,268.46570	3,212.176	22.42	0.8052	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			267.06570	278.076	22.42	0.1948	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,154.68980	1,192.108	17.75	0.6344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			636.08980	606.208	17.75	0.3656	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,844.14120	3,785.768	23.52	0.8375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			222.74120	231.668	23.52	0.1625	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			679.21890	703.667	19.48	0.4298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,390.61890	1,347.767	19.48	0.5702	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,279.73930	1,321.810	17.43	0.6781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			521.13930	495.910	17.43	0.3219	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			733.90700	759.889	19.24	0.4566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,265.30700	1,223.989	19.24	0.5434	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,080.06340	3,025.543	22.17	0.7906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			288.66340	301.443	22.17	0.2094	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,385.70860	1,430.581	17.28	0.7102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			447.10860	424.682	17.28	0.2898	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,649.89820	4,591.429	25.06	0.8698	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	19.32	Call			178.49820	187.329	25.06	0.1302	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,994.65130	3,936.061	23.81	0.8445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			213.25130	221.961	23.81	0.1555	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,827.42990	1,879.233	16.55	0.8218	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			228.82990	213.333	16.55	0.1782	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,252.48660	1,292.755	17.48	0.6692	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			543.88660	516.855	17.48	0.3308	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,032.38550	3,973.743	23.88	0.8462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			210.98550	219.643	23.88	0.1538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,679.54610	1,731.048	16.90	0.7867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			290.94610	275.148	16.90	0.2133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,693.55790	1,745.336	16.88	0.7899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			284.95790	269.436	16.88	0.2101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,675.69900	3,617.594	23.19	0.8291	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			234.29900	243.494	23.19	0.1709	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,686.54390	1,738.184	16.89	0.7883	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			287.94390	272.284	16.89	0.2117	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,233.01290	1,271.980	17.62	0.6512	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			607.91290	579.480	17.62	0.3488	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			169.24410	157.363	16.02	0.1405	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			2,044.34410	2,099.863	16.02	0.8595	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,484.84460	1,441.456	19.62	0.5795	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			679.94460	703.956	19.62	0.4205	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			489.73830	509.205	20.77	0.3211	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,114.63830	2,066.705	20.77	0.6789	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,258.82440	1,298.453	17.54	0.6601	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			583.72440	555.953	17.54	0.3399	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,433.40590	2,383.253	21.23	0.7185	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			418.50590	435.753	21.23	0.2815	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			263.03150	246.812	16.67	0.1932	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,811.93150	1,863.112	16.67	0.8068	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,282.07580	2,233.733	20.89	0.6804	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			516.87580	536.533	20.89	0.3196	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,317.60070	1,356.973	17.59	0.6560	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			632.80070	604.173	17.59	0.3440	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			300.40660	283.719	16.73	0.2051	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,845.20660	1,896.519	16.73	0.7949	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			2,114.93500	2,176.801	16.00	0.8549	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			180.13500	174.001	16.00	0.1451	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,343.40420	1,384.774	17.55	0.6643	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			608.60420	581.974	17.55	0.3357	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,638.59250	1,594.827	19.81	0.5878	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			703.39250	727.627	19.81	0.4122	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,602.86890	2,552.556	21.35	0.7169	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			447.66890	465.356	21.35	0.2831	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,745.38420	2,694.923	21.43	0.7144	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			476.18420	494.423	21.43	0.2856	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,394.27520	1,435.721	17.59	0.6604	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			653.47520	626.221	17.59	0.3396	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,423.17360	2,374.564	20.98	0.6802	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			728.72860	753.244	19.94	0.4075	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			543.97360	564.064	20.98	0.3198	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,421.37980	1,463.444	17.55	0.6683	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			630.57980	603.944	17.55	0.3317	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			197.02130	187.443	15.94	0.1481	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,187.82130	2,246.943	15.94	0.8519	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,767.92860	1,723.744	19.94	0.5925	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			336.90040	318.149	16.75	0.2139	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,893.50040	1,943.549	16.75	0.7861	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			975.73920	940.730	18.39	0.4305	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			1,136.23920	1,170.030	18.39	0.5695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,160.50770	3,234.939	14.71	0.9588	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			32.70770	38.039	14.71	0.0412	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,779.45860	1,827.626	17.04	0.7525	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			421.65860	400.726	17.04	0.2475	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,530.39450	1,574.725	17.43	0.6903	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,612.33070	1,569.655	19.61	0.5597	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,619.48390	1,576.707	19.62	0.5610	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			822.99480	849.515	19.59	0.4415	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,605.19480	1,562.615	19.59	0.5585	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,845.61820	2,794.601	21.50	0.7164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			483.41820	501.501	21.50	0.2836	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			820.13070	846.555	19.61	0.4403	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			582.59450	557.825	17.43	0.3097	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,407.91430	2,359.762	20.91	0.6708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			575.71430	596.662	20.91	0.3292	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,215.16060	5,162.490	24.81	0.8527	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			232.96060	249.390	24.81	0.1473	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			817.28390	843.607	19.62	0.4390	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,894.26260	2,843.553	21.49	0.7116	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			506.86260	525.553	21.49	0.2884	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,477.34830	1,519.595	17.57	0.6651	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			674.74830	647.595	17.57	0.3349	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,570.62100	2,521.755	21.05	0.6796	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			573.22100	593.755	21.05	0.3204	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,504.45250	1,547.250	17.53	0.6727	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			651.85250	625.250	17.53	0.3273	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			211.96680	200.507	15.86	0.1504	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,264.56680	2,322.507	15.86	0.8496	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,910.92550	1,866.200	20.06	0.5977	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			753.52550	778.201	20.06	0.4023	0.00	0	500
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			372.87940	349.589	16.72	0.2212	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	02/01/2020	Foreign Exchange Option	13.49	Call			1,939.37940	1,985.489	16.72	0.7788	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			408.40360	383.525	16.81	0.2283	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,985.90360	2,030.125	16.81	0.7717	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			441.89280	417.400	16.87	0.2343	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			2,034.89280	2,079.500	16.87	0.7657	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,133.69040	3,080.663	21.70	0.6934	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			616.29040	632.363	21.70	0.3066	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,121.08420	1,146.563	19.34	0.5023	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,518.48420	1,474.863	19.34	0.4977	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,114.36120	1,139.718	19.36	0.5000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,531.76120	1,488.018	19.36	0.5000	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,369.93880	3,436.812	15.13	0.9435	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			67.33880	65.112	15.13	0.0565	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,822.35940	1,862.730	17.41	0.7090	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			619.75940	591.030	17.41	0.2910	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,117.71690	1,143.134	19.35	0.5012	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,525.11690	1,481.434	19.35	0.4988	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			478.34090	453.540	16.99	0.2401	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			2,086.84090	2,131.140	16.99	0.7599	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			2,128.50010	2,169.492	17.04	0.7549	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			512.90010	484.792	17.04	0.2451	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			547.92910	518.194	17.08	0.2491	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,185.32910	2,224.694	17.08	0.7509	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,503.32410	1,528.209	18.82	0.5777	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,284.82410	1,240.509	18.82	0.4223	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,511.13740	1,536.161	18.80	0.5800	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,272.63740	1,228.461	18.80	0.4200	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,507.22090	1,532.179	18.81	0.5789	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,278.72090	1,234.479	18.81	0.4211	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,418.97250	1,371.882	19.02	0.4317	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,544.67250	1,566.782	19.02	0.5683	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,664.70670	1,685.367	18.97	0.5806	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,427.60670	1,379.067	18.97	0.4194	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,672.39600	1,693.187	18.95	0.5827	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,415.29600	1,366.887	18.95	0.4173	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,668.54570	1,689.271	18.96	0.5817	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,421.44570	1,372.971	18.96	0.4183	0.00	0	0
<b>Total \$ / R Option</b>												<b>46,817.10</b>	<b>500</b>	<b>5,283,521</b>
<b>Total \$ / R</b>												<b>593,286,449.50</b>	<b>41,198</b>	<b>6,022,010</b>
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		14.57680		14.50990			0.0000	0.00	0	416
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		14.73840		14.67180			0.0000	0.00	0	0
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		14.91590		14.84860			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		15.08690		15.01780			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		15.28170		15.21260			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>416</b>
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		73,301.92200	77,395.073	17.64	0.6947	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		26,311.92200	23,715.073	17.64	0.3053	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		74,526.09800	78,668.037	17.61	0.7012	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		25,536.09800	22,988.037	17.61	0.2988	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		73,912.34980	78,029.898	17.62	0.6980	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		25,922.34980	23,349.898	17.62	0.3020	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		86,214.32770	89,784.535	18.01	0.6066	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		56,034.32770	52,944.535	18.01	0.3934	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		85,727.22510	89,280.989	18.02	0.6044	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		56,547.22510	53,440.989	18.02	0.3956	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		86,704.24300	90,290.158	17.99	0.6089	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		55,524.24300	52,450.158	17.99	0.3911	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		98,505.81940	101,772.096	18.29	0.5682	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		83,645.81940	80,182.096	18.29	0.4318	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		98,083.67010	101,337.594	18.30	0.5664	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		84,223.67010	80,747.594	18.30	0.4336	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		98,929.32210	102,208.478	18.27	0.5699	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		83,069.32210	79,618.478	18.27	0.4301	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		155,915.01050	160,394.028	17.38	0.6980	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		56,135.01050	53,704.028	17.38	0.3020	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		155,336.74220	159,806.343	17.39	0.6964	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		56,556.74220	54,116.343	17.39	0.3036	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		156,495.58580	160,983.513	17.37	0.6995	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		55,715.58580	53,293.513	17.37	0.3005	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		148,144.28200	151,358.287	18.17	0.6184	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		94,884.28200	91,188.287	18.17	0.3816	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		147,700.43030	150,903.405	18.18	0.6171	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		95,440.43030	91,733.405	18.18	0.3829	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		148,590.28680	151,815.342	18.15	0.6197	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		94,330.28680	90,645.342	18.15	0.3803	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>416</b>
£ / R	On	21/01/2019	Foreign Exchange Future			18.26550	18.37790		0.0000	0.00	0	4,112		
£ / R	On	31/01/2019	Foreign Exchange Future			18.29730	18.40690		0.0000	0.00	0	27		
£ / R	On	28/02/2019	Foreign Exchange Future			18.38680	18.49420		0.0000	0.00	0	47		
£ / R	On	18/03/2019	Foreign Exchange Future			18.44400	18.55140		0.0000	0.00	0	397,720		
£ / R	On	29/03/2019	Foreign Exchange Future			18.47910	18.58660		0.0000	0.00	0	80		
£ / R	On	14/06/2019	Foreign Exchange Future			18.72660	18.83620		0.0000	0.00	0	5,764		
£ / R	On	16/09/2019	Foreign Exchange Future			19.03340	19.14450		0.0000	0.00	0	16,150		
£ / R	On	13/12/2019	Foreign Exchange Future			19.32650	19.43790		0.0000	0.00	0	247		
£ / R	On	16/03/2020	Foreign Exchange Future			19.65460	19.76550		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>0.00</b>	<b>0</b>	<b>424,147</b>
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Put			167.67580	205.483	17.21	0.3953	0.00	0	0
£ / R	On	21/01/2019	Foreign Exchange Option	18.09	Call			455.57580	380.983	17.21	0.6047	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put			611.51710	682.618	18.58	0.6848	0.00	0	0
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call			228.41710	189.918	18.58	0.3152	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			194.65100	221.105	17.59	0.2720	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			1,018.85100	937.905	17.59	0.7280	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			899.85490	829.083	17.61	0.6350	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			348.45490	385.083	17.61	0.3650	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			2,931.14250	3,032.982	20.08	0.9461	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			42.54250	36.982	20.08	0.0539	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,625.89170	1,716.078	19.27	0.8116	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			177.29170	160.078	19.27	0.1884	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			864.37100	933.835	18.21	0.6249	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			415.77100	377.835	18.21	0.3751	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			355.29600	322.157	18.39	0.3322	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			993.89600	1,068.157	18.39	0.6678	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,779.98090	1,872.564	19.47	0.8353	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			151.38090	136.564	19.47	0.1647	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			722.71200	661.312	17.66	0.5549	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			471.31200	517.312	17.66	0.4451	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			717.22360	656.141	17.66	0.5522	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			475.82360	522.141	17.66	0.4478	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			728.22740	666.507	17.66	0.5576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			466.82740	512.507	17.66	0.4424	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			410.95860	450.498	17.68	0.3856	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			907.55860	839.598	17.68	0.6144	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			981.20400	927.710	17.65	0.5409	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			775.00400	831.110	17.65	0.4591	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			976.19650	922.914	17.66	0.5391	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			779.99650	836.314	17.66	0.4609	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			986.22990	932.529	17.65	0.5428	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			770.02990	825.929	17.65	0.4572	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,278.51060	1,220.087	17.54	0.5597	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			954.01060	1,006.687	17.54	0.4403	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,273.56620	1,215.316	17.54	0.5583	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			959.06620	1,011.916	17.54	0.4417	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,283.46980	1,224.879	17.53	0.5611	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			948.96980	1,001.479	17.53	0.4389	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,119.90210	1,073.117	18.01	0.4604	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,652.00210	1,716.617	18.01	0.5396	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,127.22710	1,080.162	18.00	0.4626	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,639.32710	1,703.662	18.00	0.5374	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,123.55910	1,076.630	18.01	0.4615	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,645.65910	1,710.130	18.01	0.5385	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,376.55280	1,321.519	18.61	0.4776	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,911.05280	1,966.919	18.61	0.5224	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,372.85890	1,317.945	18.62	0.4766	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,917.35890	1,973.345	18.62	0.5234	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,380.24750	1,325.093	18.61	0.4785	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,904.74750	1,960.493	18.61	0.5215	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>0.00</b>	<b>0</b>	<b>430,647</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.13411		0.13251			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13658		0.13498			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13932		0.13768			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.14196		0.14030			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14496		0.14331			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,407.62870	1,531.589	24.74	0.8526	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			156.42870	120.289	24.74	0.1474	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			726.33260	806.058	24.19	0.6327	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			475.13260	394.758	24.19	0.3673	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			2,284.93270	2,434.976	25.29	0.9630	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			33.73270	23.676	25.29	0.0370	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			990.88880	1,056.927	19.08	0.6741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			493.18880	398.527	19.08	0.3259	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			576.10780	611.943	20.92	0.4575	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,078.40780	953.543	20.92	0.5425	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,632.31050	1,743.599	16.60	0.8892	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			134.61050	85.199	16.60	0.1108	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,157.28670	1,052.171	21.80	0.4742	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			2,067.52900	2,195.555	21.41	0.8213	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			299.22900	263.855	21.41	0.1787	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			1,413.69900	1,508.266	21.61	0.6817	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			645.39900	576.566	21.61	0.3183	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			925.58670	983.871	21.80	0.5258	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			2,356.87010	2,488.910	20.62	0.8261	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			326.77010	292.810	20.62	0.1739	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,706.68490	1,806.644	21.05	0.7028	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			676.58490	610.544	21.05	0.2972	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			1,208.23560	1,272.830	21.48	0.5679	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,178.13560	1,076.730	21.48	0.4321	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,528.38360	1,594.202	21.41	0.6048	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,197.08360	1,098.202	21.41	0.3952	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			1,147.91850	1,182.066	22.06	0.4919	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,816.61850	1,686.066	22.06	0.5081	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			2,033.39600	2,133.288	20.76	0.7231	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			702.09600	637.288	20.76	0.2769	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	03/01/2019	Foreign Exchange Future			16.42410		16.45100			0.0000	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Future			16.47310		16.51100			0.0000	0.00	0	4,830
€ / R	On	28/02/2019	Foreign Exchange Future			16.60490		16.63670			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			16.66840		16.69990			0.0000	4,417,126.00	265	123,584
€ / R	On	29/03/2019	Foreign Exchange Future			16.65820		16.69000			0.0000	0.00	0	53
€ / R	On	14/06/2019	Foreign Exchange Future			16.98160		17.01490			0.0000	1,698,160.00	100	24,150
€ / R	On	14/08/2019	Foreign Exchange Future			17.20430		17.23770			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.32600		17.35930			0.0000	121,282.00	7	10,459
€ / R	On	13/12/2019	Foreign Exchange Future			17.65570		17.69040			0.0000	0.00	0	277
€ / R	On	16/03/2020	Foreign Exchange Future			17.97620		18.00940			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>6,236,568.00</b>	<b>372</b>	<b>163,382</b>
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Put			2.35230	0.433	27.00	0.0058	0.00	0	13,000
€ / R	On	03/01/2019	Foreign Exchange Option	15.85	Call			603.35230	574.533	27.00	0.9942	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Put			157.79020	170.863	16.62	0.3830	0.00	0	0
€ / R	On	21/01/2019	Foreign Exchange Option	16.30	Call			368.79020	343.963	16.62	0.6170	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			116.37890	124.144	16.25	0.2017	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			983.07890	959.044	16.25	0.7983	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			2,983.44530	3,014.783	21.51	0.9494	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			33.34530	33.183	21.51	0.0506	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			209.95720	222.230	16.42	0.2786	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			909.85720	890.630	16.42	0.7214	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,207.51120	1,184.676	16.09	0.8276	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			107.61120	116.276	16.09	0.1724	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			818.23760	800.486	16.58	0.6794	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			258.33760	272.086	16.58	0.3206	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			811.93950	794.292	16.59	0.6764	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			262.03950	275.892	16.59	0.3236	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			824.56880	806.712	16.57	0.6825	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			254.66880	268.312	16.57	0.3175	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			300.35640	293.988	18.36	0.3350	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			930.45640	955.588	18.36	0.6650	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			367.45860	384.600	16.82	0.3851	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			737.45860	722.800	16.82	0.6149	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			693.39480	717.911	17.24	0.4522	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			843.75910	835.046	17.25	0.5457	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			698.85910	723.446	17.25	0.4543	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			839.24500	830.608	17.26	0.5437	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			704.34500	729.008	17.26	0.4563	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			848.29480	839.511	17.24	0.5478	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			362.85560	379.990	16.19	0.2673	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,570.55560	1,554.290	16.19	0.7327	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,749.40750	2,781.562	20.46	0.7731	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			337.10750	335.862	20.46	0.2269	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,434.51710	1,419.893	16.33	0.6967	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			436.81710	455.593	16.33	0.3033	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			1,028.34050	1,020.295	17.22	0.5603	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			800.64050	825.995	17.22	0.4397	0.00	0	16,200
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,858.29430	1,888.462	18.99	0.6427	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			617.59430	614.462	18.99	0.3573	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			850.68920	844.609	17.99	0.4618	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,271.38920	1,298.609	17.99	0.5382	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			847.30470	841.278	18.00	0.4604	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,278.00470	1,305.278	18.00	0.5396	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			854.08200	847.954	17.98	0.4632	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,264.78200	1,291.954	17.98	0.5368	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,987.77890	1,968.299	16.01	0.7423	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			447.37890	462.599	16.01	0.2577	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,415.16250	3,449.722	20.73	0.7484	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,396.35020	1,423.801	17.93	0.5107	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			4,018.24620	3,984.521	16.29	0.9523	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			57.84620	58.821	16.29	0.0477	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			485.56250	485.422	20.73	0.2516	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,073.23220	1,066.023	17.94	0.4881	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,402.83220	1,430.323	17.94	0.5119	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,069.72670	1,062.557	17.95	0.4869	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,409.32670	1,436.857	17.95	0.5131	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,076.75020	1,069.501	17.93	0.4893	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,683.68440	1,711.447	18.23	0.5142	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,229.88500	1,224.352	18.21	0.4879	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,670.48500	1,698.152	18.21	0.5121	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,226.47550	1,220.990	18.22	0.4869	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,677.07550	1,704.790	18.22	0.5131	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,223.08440	1,217.647	18.23	0.4858	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>198,700</b>
<b>Total € / R</b>												<b>6,236,568.00</b>	<b>372</b>	<b>362,082</b>
AUS / R	On	18/03/2019	Foreign Exchange Future			10.20620		10.25760			0.0000	15,115,382.20	1,481	7,364
AUS / R	On	14/06/2019	Foreign Exchange Future			10.33400		10.38610			0.0000	14,984,300.00	1,450	15,741
AUS / R	On	16/09/2019	Foreign Exchange Future			10.47480		10.52590			0.0000	6,808,620.00	650	650
AUS / R	On	13/12/2019	Foreign Exchange Future			10.61080		10.66020			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.76350		10.81340			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>36,908,302.20</b>	<b>3,581</b>	<b>24,155</b>
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			320.13150	349.357	14.61	0.5707	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			223.88220	202.011	14.63	0.4237	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	18/03/2019	Foreign Exchange Option	10.36	Put			326.28220	355.811	14.63	0.5763	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			220.09050	198.518	14.66	0.4182	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			332.49050	362.318	14.66	0.5818	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			227.73150	205.557	14.61	0.4293	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			813.64620	853.066	15.58	0.7081	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			197.52730	184.990	15.60	0.2892	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			821.42730	860.989	15.60	0.7108	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			195.33570	182.937	15.62	0.2865	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			829.23570	868.937	15.62	0.7135	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			199.74620	187.066	15.58	0.2919	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			652.29660	683.362	14.71	0.5650	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			415.17760	394.855	14.67	0.4408	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			639.27760	670.055	14.67	0.5592	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			411.67290	391.493	14.69	0.4379	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			645.77290	676.693	14.69	0.5621	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			408.19660	388.162	14.71	0.4350	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			737.76970	767.635	14.69	0.5465	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			494.46480	475.077	14.70	0.4510	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			744.26480	774.277	14.70	0.5490	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			501.49500	481.818	14.67	0.4559	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			731.29500	761.018	14.67	0.5441	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			803.83760	835.099	14.84	0.5705	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			464.03760	445.899	14.84	0.4295	0.00	0	1,000
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			497.96970	478.435	14.69	0.4535	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			610.58500	586.594	15.21	0.4683	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			857.18500	883.094	15.21	0.5317	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			607.01910	583.159	15.22	0.4662	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			863.61910	889.659	15.22	0.5338	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			614.16690	590.044	15.20	0.4704	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			850.76690	876.544	15.20	0.5296	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>36,908,302.20</b>	<b>3,581</b>	<b>25,155</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.71370		10.67870			0.0000	0.00	0	2,100
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.85180		10.81690			0.0000	7,053,670.00	650	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.00080		10.96580			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.01720		10.98200			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.16040		11.12400			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>7,053,670.00</b>	<b>650</b>	<b>3,000</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			270.79120	284.365	15.09	0.5048	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			322.09120	300.665	15.09	0.4952	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			266.71000	280.095	15.11	0.4994	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			328.01000	306.395	15.11	0.5006	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			274.92540	288.689	15.06	0.5102	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	18/03/2019	Foreign Exchange Option	10.72	Put			316.22540	294.989	15.06	0.4898	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			444.46400	460.937	15.06	0.5390	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			427.56400	409.137	15.06	0.4610	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			440.15250	456.318	15.07	0.5353	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			433.25250	414.518	15.07	0.4647	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			448.98340	465.593	15.05	0.5426	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			422.08340	403.793	15.05	0.4574	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			410.83710	422.559	15.84	0.4253	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			825.03710	801.759	15.84	0.5747	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			407.75060	419.403	15.86	0.4228	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			831.95060	808.603	15.86	0.5772	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			404.68710	416.271	15.87	0.4203	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			838.88710	815.471	15.87	0.5797	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			455.12300	466.517	15.95	0.4124	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,013.12300	989.317	15.95	0.5876	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			452.23250	463.569	15.96	0.4103	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,020.23250	996.369	15.96	0.5897	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			458.03670	469.488	15.94	0.4144	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,006.03670	982.288	15.94	0.5856	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			569.63170	578.797	16.36	0.4330	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,135.63170	1,108.397	16.36	0.5670	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			566.67300	575.726	16.37	0.4312	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,142.67300	1,115.326	16.37	0.5688	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			572.60230	581.891	16.35	0.4348	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,128.60230	1,101.491	16.35	0.5652	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>7,053,670.00</b>	<b>650</b>	<b>3,000</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			187.72000		172.71000			0.0000	0.00	0	0
<b>Total CF CANDCO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.84850		14.83580			0.0000	1,484,850.00	100	1,043
CHF / R	On	14/06/2019	Foreign Exchange Future			15.14140		15.13060			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.46320		15.45450			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.77310		15.76460			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			16.06720		16.05980			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,484,850.00</b>	<b>100</b>	<b>1,193</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			663.51000	675.372	17.42	0.6430	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			297.71000	296.872	17.42	0.3570	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			657.55060	669.390	17.42	0.6397	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			301.75060	300.890	17.42	0.3603	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			669.50400	681.387	17.41	0.6463	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	18/03/2019	Foreign Exchange Option	14.46	Put			293.70400	292.887	17.41	0.3537	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			915.71390	926.098	17.62	0.6152	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			515.11390	514.698	17.62	0.3848	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			910.37580	920.744	17.63	0.6129	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			519.77580	519.344	17.63	0.3871	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			921.07200	931.476	17.61	0.6174	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			510.47200	510.076	17.61	0.3826	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			855.03890	857.569	18.56	0.4938	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,090.53890	1,084.369	18.56	0.5062	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			851.37460	853.893	18.57	0.4922	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,096.87460	1,090.693	18.57	0.5078	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			858.71920	861.254	18.55	0.4954	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,084.21920	1,078.054	18.55	0.5046	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			1,066.20050	1,064.578	18.73	0.5119	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,251.60050	1,241.478	18.73	0.4881	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			1,062.49890	1,060.875	18.74	0.5106	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,257.89890	1,247.775	18.74	0.4894	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			1,058.80480	1,057.180	18.76	0.5092	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,264.20480	1,254.080	18.76	0.4908	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,114.06640	1,108.129	19.21	0.4768	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,684.26640	1,670.929	19.21	0.5232	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,110.83400	1,104.903	19.22	0.4757	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,691.03400	1,677.703	19.22	0.5243	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,117.30950	1,111.359	19.20	0.4779	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,677.50950	1,664.159	19.20	0.5221	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>1,484,850.00</b>	<b>100</b>	<b>1,193</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.11940		2.10920			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.14260		2.13250			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			763.79720	818.854	15.84	0.6168	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			471.79720	424.854	15.84	0.3832	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			710.79880	762.699	15.88	0.5910	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			518.79880	468.699	15.88	0.4090	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			660.45110	709.203	15.92	0.5649	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			568.45110	515.203	15.92	0.4351	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,825.75710	1,906.307	15.66	0.7901	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			300.75710	280.307	15.66	0.2099	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,752.06930	1,830.749	15.65	0.7761	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			327.06930	304.749	15.65	0.2239	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,901.00380	1,983.332	15.67	0.8036	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			276.00380	257.332	15.67	0.1964	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 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			2.24650		2.25070			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28980		2.29440			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.33640		2.34120			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.37810		2.38240			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.51950		2.52450			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			701.55210	723.182	16.04	0.5184	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			697.89150	675.053	15.83	0.5304	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			590.89150	610.053	15.83	0.4696	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			651.28330	629.635	15.92	0.5058	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			644.28330	664.635	15.92	0.4942	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			608.55210	588.182	16.04	0.4816	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			311.94130	331.789	15.03	0.2346	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,785.08990	1,758.664	15.06	0.7506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			341.08990	360.664	15.06	0.2494	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,715.97530	1,689.194	15.09	0.7354	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			371.97530	391.194	15.09	0.2646	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,855.94130	1,829.789	15.03	0.7654	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			1,032.00090	1,015.589	16.53	0.4505	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,620.00090	1,651.589	16.53	0.5495	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,103.52580	1,085.408	16.38	0.4738	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,491.52580	1,521.408	16.38	0.5262	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,067.18410	1,049.927	16.45	0.4620	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,555.18410	1,585.927	16.45	0.5380	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			970.34160	963.408	17.30	0.3793	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,546.34160	2,582.408	17.30	0.6207	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			944.77040	938.404	17.38	0.3712	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,620.77040	2,657.403	17.38	0.6288	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			996.68160	989.159	17.23	0.3875	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,472.68160	2,508.159	17.23	0.6125	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,629.78990	1,608.432	17.75	0.4744	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,384.78990	2,413.432	17.75	0.5256	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,596.19870	1,575.562	17.81	0.4669	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,451.19870	2,480.562	17.81	0.5331	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,563.35730	1,543.413	17.87	0.4596	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,518.35730	2,548.413	17.87	0.5404	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			1.86480		1.85680			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.88960		1.88150			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			979.76700	1,030.757	17.61	0.7097	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			311.76700	282.757	17.61	0.2903	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			918.01650	966.555	17.71	0.6847	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			350.01650	318.555	17.71	0.3153	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			1,044.25520	1,097.663	17.52	0.7342	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			276.25520	249.663	17.52	0.2658	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,587.35060	1,646.319	17.38	0.7485	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			372.35060	350.319	17.38	0.2515	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,520.56740	1,577.782	17.42	0.7323	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			405.56740	381.782	17.42	0.2677	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,655.96330	1,716.638	17.34	0.7643	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			340.96330	320.638	17.34	0.2357	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			0.14110		0.14060			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14100		0.13970			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14110		0.13900			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14010		0.13940			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13890		0.14030			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			1.68210		1.67890			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70690		1.70380			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			9.74380		9.75090			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86600		9.87410			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.99970		10.00800			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.12750		10.13480			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.65870		10.67130			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			157.39570	158.674	14.19	0.3591	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			380.54330	374.636	14.17	0.6532	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			149.64330	150.836	14.17	0.3468	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			374.38700	368.523	14.18	0.6470	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	18/03/2019	Foreign Exchange Option	9.53	Put			153.48700	154.723	14.18	0.3530	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			368.29570	362.473	14.19	0.6409	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			360.69320	356.845	14.54	0.4970	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			406.59320	410.845	14.54	0.5030	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			356.59500	352.806	14.56	0.4929	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			412.49500	416.806	14.56	0.5071	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			364.83250	360.923	14.52	0.5011	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			400.73250	404.923	14.52	0.4989	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			567.00110	562.056	14.56	0.5732	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			409.00110	412.356	14.56	0.4268	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			562.11950	557.213	14.57	0.5699	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			414.11950	417.513	14.57	0.4301	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			571.91370	566.930	14.55	0.5765	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			403.91370	407.230	14.55	0.4235	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			506.66530	503.630	15.34	0.4716	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			721.86530	726.130	15.34	0.5284	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			503.08940	500.098	15.35	0.4691	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			728.28940	732.598	15.35	0.5309	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			510.26990	507.187	15.32	0.4741	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			715.46990	719.687	15.32	0.5259	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			819.56390	810.522	15.97	0.5645	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			668.26390	671.822	15.97	0.4355	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			815.11800	806.119	15.99	0.5624	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			673.81800	677.419	15.99	0.4376	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			824.02770	814.944	15.96	0.5666	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			662.72770	666.244	15.96	0.4334	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			1.35510		1.34860			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36300		1.35520			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			86.00000	151.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	51.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			14.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			186.00000	251.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			352.00000	430.000		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			252.00000	330.000		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			452.00000	530.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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				1.26530		1.27850			0.0000	0.00	0	400
QUANTO £On	14/06/2019	Foreign Exchange Future				1.27060		1.28380			0.0000	0.00	0	0
QUANTO £On	16/09/2019	Foreign Exchange Future				1.27600		1.28930			0.0000	0.00	0	0
QUANTO £On	13/12/2019	Foreign Exchange Future				1.28100		1.29430			0.0000	0.00	0	0
QUANTO £On	16/03/2020	Foreign Exchange Future				1.28620		1.29930			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				1.14350		1.15090			0.0000	11,435.00	10	20
QUANTO €On	14/06/2019	Foreign Exchange Future				1.15220		1.15970			0.0000	0.00	0	582
QUANTO €On	16/09/2019	Foreign Exchange Future				1.16160		1.16910			0.0000	0.00	0	0
QUANTO €On	13/12/2019	Foreign Exchange Future				1.17030		1.17800			0.0000	0.00	0	0
QUANTO €On	16/03/2020	Foreign Exchange Future				1.17630		1.18380			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>11,435.00</b>	<b>10</b>	<b>602</b>
<b>Total QUANTO € / \$</b>												<b>11,435.00</b>	<b>10</b>	<b>602</b>
SGD / R On	18/03/2019	Foreign Exchange Future				10.68900		10.66890			0.0000	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Future				10.83370		10.81520			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				487.14220	498.069	15.30	0.6961	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.34	Put				158.24220	149.069	15.30	0.3039	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Call				480.78020	491.595	15.31	0.6911	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.35	Put				161.88020	152.595	15.31	0.3089	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Call				493.55750	504.597	15.29	0.7011	0.00	0	0
SGD / R On	18/03/2019	Foreign Exchange Option	10.33	Put				154.65750	145.597	15.29	0.2989	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Call				935.22170	950.318	14.94	0.8001	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.01	Put				130.02170	126.618	14.94	0.1999	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Call				950.46040	965.706	14.93	0.8057	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	9.99	Put				125.26040	122.006	14.93	0.1943	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Call				942.82620	957.996	14.94	0.8029	0.00	0	0
SGD / R On	14/06/2019	Foreign Exchange Option	10.00	Put				127.62620	124.296	14.94	0.1971	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				2.60470		2.63930			0.0000	0.00	0	14,000
TRY / R On	14/06/2019	Foreign Exchange Future				2.51890		2.55250			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 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			63.54300	51.537	21.20	0.3297	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.73	Put			154.24300	176.837	21.20	0.6703	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Call			60.29320	48.740	21.22	0.3162	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.74	Put			160.99320	184.040	21.22	0.6838	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Call			66.93120	54.462	21.18	0.3434	0.00	0	0
TRY / R On 18/03/2019 Foreign Exchange Option	2.72	Put			147.63120	169.762	21.18	0.6566	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			3.15400	3.612	24.61	0.0244	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Put			980.65400	1,014.712	24.61	0.9756	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Call			3.00410	3.451	24.61	0.0235	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.54	Put			990.50410	1,024.551	24.61	0.9765	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Call			3.31090	3.779	24.61	0.0255	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Option	3.52	Put			970.81090	1,004.879	24.61	0.9745	0.00	0	0
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>14,000</b>
<b>Total Futures</b>									<b>644 934 457.60</b>	<b>45,411</b>	<b>1,371,950</b>
<b>Total Options</b>									<b>46 817.10</b>	<b>500</b>	<b>5,489,721</b>
<b>Grand Total:</b>									<b>644,981,274.70</b>	<b>45,911</b>	<b>6,861,671</b>