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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.36880		13.30210			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.37170		13.30510			0.0000	0.00	0	6
\$ / R On 25/02/2019 Foreign Exchange Future			13.38710		13.32040			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.38860		13.32200			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.39170		13.32510			0.0000	857,068.80	64	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.39800		13.33140			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.39960		13.33300			0.0000	0.00	0	80
\$ / R On 11/03/2019 Foreign Exchange Future			13.40920		13.34240			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.42030		13.35340			0.0000	487,089,788.50	36,295	545,756
\$ / R On 27/03/2019 Foreign Exchange Future			13.43470		13.36750			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.43790		13.37060			0.0000	7,390,845.00	550	4,410
\$ / R On 02/04/2019 Foreign Exchange Future			13.44420		13.37700			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.44900		13.38180			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.46490		13.39800			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.48240		13.41570			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.48720		13.42060			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.48880		13.42220			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.54010		13.47320			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.54510		13.47820			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.54680		13.47990			0.0000	0.00	0	74
\$ / R On 14/06/2019 Foreign Exchange Future			13.56330		13.49640			0.0000	111,517,452.60	8,222	104,633

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 Future			13.57330		13.50640			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.58660		13.51960			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.59150		13.52460			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.59480		13.52800			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.64110		13.57510			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.64270		13.57680			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.66330		13.59710			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.69240		13.62570			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.69750		13.63080			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.70090		13.63420			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.70260		13.63590			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.72140		13.65440			0.0000	301,870.80	22	14,327
\$ / R	On	30/09/2019	Foreign Exchange Future			13.74530		13.67800			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.74870		13.68140			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			13.79890		13.73010			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			13.84890		13.77840			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			13.85400		13.78330			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			13.85750		13.78660			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			13.87300		13.80150			0.0000	69,365.00	5	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			13.90400		13.83110			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			13.90740		13.83440			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			13.95810		13.88540			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.01240		13.93960			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.03700		13.96410			0.0000	0.00	0	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.06690		13.99390			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.11420		14.04120			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.17480		14.10280			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.19260		14.12100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.27470		14.20460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.36860		14.30010			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>607,226,390.70</b>	<b>45,158</b>	<b>781,459</b>
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,798.14260	1,731.441	22.56	0.9984	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.24260	0.241	22.56	0.0016	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			28.81970	32.750	14.68	0.1632	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			483.71970	421.050	14.68	0.8368	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			528.58470	464.914	14.85	0.8632	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			23.68470	26.614	14.85	0.1368	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			1,048.56710	982.056	17.75	0.9780	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			3.66710	3.756	17.75	0.0220	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			18.65920	20.655	15.05	0.1099	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			583.55920	518.955	15.05	0.8901	0.00	0	22,000
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put			776.93870	715.083	16.21	0.8803	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call			27.33870	32.183	16.21	0.1197	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put			498.32960	443.000	15.24	0.7415	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call			70.32960	81.600	15.24	0.2585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			1,205.92760	1,140.771	17.59	0.9522	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			11.02760	12.471	17.59	0.0478	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			37.45440	26.456	13.16	0.1121	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			532.55440	588.156	13.16	0.8879	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			400.21890	448.260	13.42	0.7971	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			75.11890	56.560	13.42	0.2029	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			2,305.68020	2,239.185	21.06	0.9962	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			0.78020	0.885	21.06	0.0038	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			22.57630	25.908	16.90	0.0921	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			947.47630	884.208	16.90	0.9079	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,946.63480	1,880.248	19.90	0.9918	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			1.73480	1.948	19.90	0.0082	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call			88.23620	102.352	15.21	0.2982	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put			463.13620	410.652	15.21	0.7018	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put			1,430.93260	1,365.036	18.21	0.9729	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call			6.03260	6.736	18.21	0.0271	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			25.75310	29.613	16.78	0.1036	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			900.65310	837.913	16.78	0.8964	0.00	0	250
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put			1,032.41440	969.386	17.09	0.9097	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call			23.81440	27.386	17.09	0.0903	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			1,080.00560	1,016.786	17.28	0.9144	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			23.00560	26.386	17.28	0.0856	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put			1,814.06180	1,748.057	18.86	0.9759	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call			6.46180	7.257	18.86	0.0241	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call			80.68290	91.619	15.95	0.2332	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put			678.28290	622.419	15.95	0.7668	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			7.12430	7.929	18.81	0.0243	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,973.72430	1,907.629	18.81	0.9757	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			6.97400	7.760	18.82	0.0238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,983.57400	1,917.460	18.82	0.9762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			7.27810	8.101	18.79	0.0248	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,963.87810	1,897.801	18.79	0.9752	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			83.09120	93.413	16.24	0.2190	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			779.69120	723.113	16.24	0.7810	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,556.13420	1,622.639	15.74	0.9908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			2.73420	2.339	15.74	0.0092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,299.26290	1,365.444	14.95	0.9804	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			5.86290	5.144	14.95	0.0196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			327.05900	287.174	14.46	0.5072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			230.45900	257.474	14.46	0.4928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,854.60690	1,921.246	16.68	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			1.20690	0.946	16.68	0.0038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,023.46700	3,090.343	21.05	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.06700	0.043	21.05	0.0002	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,615.71980	1,682.253	15.92	0.9922	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			2.31980	1.953	15.92	0.0078	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		1,165.19790	1,103.062	17.37	0.8879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		38.59790	43.362	17.37	0.1121	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		649.49110	704.359	13.35	0.8643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		56.09110	44.059	13.35	0.1357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		139.36670	156.475	15.36	0.3361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		535.96670	486.175	15.36	0.6639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,621.86860	1,556.784	18.31	0.9513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		15.26860	17.084	18.31	0.0487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,855.79870	1,789.958	18.64	0.9693	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		9.19870	10.258	18.64	0.0307	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		226.70690	253.341	14.49	0.4870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		333.30690	293.041	14.49	0.5130	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		2,101.99610	2,035.689	18.98	0.9812	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		5.39610	5.989	18.98	0.0188	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		999.78420	939.500	16.90	0.8509	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		53.18420	59.800	16.90	0.1491	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		2,191.04990	2,124.630	19.11	0.9843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		4.44990	4.929	19.11	0.0157	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		906.24350	968.422	13.87	0.9373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		22.84350	18.122	13.87	0.0627	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		115.47950	129.757	15.69	0.2885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		622.07950	569.457	15.69	0.7115	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		869.24630	930.690	13.76	0.9302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		25.84630	20.390	13.76	0.0698	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		107.82450	121.175	15.81	0.2726	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		654.42450	600.875	15.81	0.7274	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,826.40340	1,760.638	18.60	0.9674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		9.80340	10.938	18.60	0.0326	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		3,728.19270	3,661.395	25.88	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		1.59270	1.695	25.88	0.0046	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		41.44070	46.567	17.27	0.1195	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		1,128.04070	1,066.267	17.27	0.8805	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		470.82740	516.795	13.68	0.7538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		117.42740	96.495	13.68	0.2462	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		541.43420	591.363	13.54	0.8039	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		88.03420	71.063	13.54	0.1961	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		90.81630	102.073	16.11	0.2359	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		737.41630	681.773	16.11	0.7641	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		55.11740	61.977	16.85	0.1538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		981.71740	921.677	16.85	0.8462	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call		35.32460	39.670	17.50	0.1035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put		1,211.92460	1,149.370	17.50	0.8965	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put		2,111.88170	2,045.561	19.00	0.9816	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call		5.28170	5.861	19.00	0.0184	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		3,738.19380	3,671.395	25.94	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		1.59380	1.695	25.94	0.0045	0.00	0	99,824

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call		20.44540	22.906	18.12	0.0633	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put		1,487.04540	1,422.606	18.12	0.9367	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put		2,538.70120	2,472.007	19.59	0.9923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call		2.10120	2.307	19.59	0.0077	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		4,147.82260	4,080.992	27.41	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call		1.22260	1.292	27.41	0.0034	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call		48.64500	54.687	17.03	0.1378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put		1,045.24500	984.387	17.03	0.8622	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put		2,310.04030	2,243.500	19.27	0.9877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call		3.44030	3.800	19.27	0.0123	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put		3,248.17070	3,181.389	23.15	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call		1.57070	1.689	23.15	0.0050	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call		33.49930	37.611	17.58	0.0986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put		1,240.09930	1,177.311	17.58	0.9014	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		2,778.22630	2,711.472	20.48	0.9942	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		1.62630	1.772	20.48	0.0058	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call		526.85600	576.016	13.57	0.7943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put		93.45600	75.716	13.57	0.2057	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call		37.25280	41.844	17.42	0.1086	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put		1,183.85280	1,121.544	17.42	0.8914	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put		2,648.26070	2,581.517	19.74	0.9938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call		1.66070	1.817	19.74	0.0062	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call		393.90670	434.815	13.84	0.6879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put		160.50670	134.515	13.84	0.3121	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put		2,459.09400	2,392.444	19.48	0.9909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call		2.49400	2.744	19.48	0.0091	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call		266.75660	297.328	14.19	0.5459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put		273.35660	237.028	14.19	0.4541	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call		320.51270	355.781	14.02	0.6118	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put		217.11270	185.481	14.02	0.3882	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put		3,028.18520	2,961.414	21.90	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call		1.58520	1.714	21.90	0.0053	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call		151.73450	170.270	15.21	0.3596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put		498.33450	449.970	15.21	0.6404	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call		20.02590	22.434	18.13	0.0621	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put		1,496.62590	1,432.134	18.13	0.9379	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call		156.96790	176.100	15.15	0.3693	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put		483.56790	435.800	15.15	0.6307	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call		24.12070	27.039	18.01	0.0733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put		1,410.72070	1,346.739	18.01	0.9267	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call		19.61410	21.971	18.14	0.0610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put		1,506.21410	1,441.671	18.14	0.9390	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call		130.17360	146.204	15.48	0.3182	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put		566.77360	515.904	15.48	0.6818	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put		3,668.18650	3,601.390	25.54	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call		1.58650	1.690	25.54	0.0046	0.00	0	262,812

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	17.10	Put			3,748.19490	3,681.396	26.00	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.59490	1.696	26.00	0.0045	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,878.21180	3,811.410	26.73	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.61180	1.710	26.73	0.0045	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			84.58360	95.087	16.21	0.2223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			771.18360	714.787	16.21	0.7777	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,647.05510	4,580.178	27.41	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.45510	0.478	27.41	0.0013	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			5,046.80000	4,979.908	27.41	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.20000	0.208	27.41	0.0006	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			10.89930	12.170	18.53	0.0359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,777.49930	1,711.870	18.53	0.9641	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			9.39600	10.480	18.63	0.0314	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,845.99600	1,780.180	18.63	0.9686	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,618.18210	3,551.387	25.26	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.58210	1.687	25.26	0.0046	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,608.18120	3,541.387	25.20	0.9954	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.58120	1.687	25.20	0.0046	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			10.67080	11.913	18.54	0.0352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,787.27080	1,721.613	18.54	0.9648	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			146.66690	164.621	15.27	0.3501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			513.26690	464.321	15.27	0.6499	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			3,228.17130	3,161.390	23.04	0.9950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.57130	1.690	23.04	0.0050	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			12.90550	14.426	18.42	0.0419	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,699.50550	1,634.126	18.42	0.9581	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,948.22250	3,881.419	27.13	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.62250	1.719	27.13	0.0044	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			195.32190	218.681	14.76	0.4366	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			391.92190	348.381	14.76	0.5634	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			437.72090	481.611	13.75	0.7270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			134.32090	111.311	13.75	0.2730	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,948.19510	2,881.429	21.45	0.9945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			1.59510	1.729	21.45	0.0055	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			2,151.44810	2,085.075	19.05	0.9830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			4.84810	5.375	19.05	0.0170	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			376.04720	415.658	13.88	0.6707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			172.64720	145.358	13.88	0.3293	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			212.23650	237.382	14.61	0.4642	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			358.83650	317.082	14.61	0.5358	3,170,815.00	10,000	17,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			179.64440	201.306	14.91	0.4098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			426.24440	381.006	14.91	0.5902	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			28.58760	32.069	17.82	0.0853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			1,325.18760	1,261.769	17.82	0.9147	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			11.37030	12.700	18.50	0.0373	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,757.97030	1,692.400	18.50	0.9627	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		280.48380	312.313	14.13	0.5639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		257.08380	222.013	14.13	0.4361	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		2,171.24480	2,104.848	19.08	0.9837	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		4.64480	5.148	19.08	0.0163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,478.98940	2,412.328	19.51	0.9913	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		2.38940	2.628	19.51	0.0087	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,650.93680	1,585.736	18.35	0.9540	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		14.33680	16.036	18.35	0.0460	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		63.58330	71.503	16.63	0.1742	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		910.18330	851.203	16.63	0.8258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,628.33310	2,561.598	19.72	0.9936	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		1.73310	1.898	19.72	0.0064	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		40.71030	45.744	17.29	0.1176	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		1,137.31030	1,075.444	17.29	0.8824	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		20.87390	23.388	18.10	0.0644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,477.47390	1,413.088	18.10	0.9356	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,660.63890	1,595.401	18.36	0.9548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		14.03890	15.701	18.36	0.0452	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		250.05270	279.015	14.31	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		296.65270	258.715	14.31	0.4780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		42.94120	48.259	17.21	0.1233	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		1,109.54120	1,047.959	17.21	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		617.58410	671.125	13.40	0.8483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		64.18410	50.825	13.40	0.1517	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,875.41590	1,809.528	18.67	0.9704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		8.81590	9.828	18.67	0.0296	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		117.47510	131.993	15.66	0.2926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		614.07510	561.693	15.66	0.7074	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		3.91280	4.328	19.19	0.0139	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		2,250.51280	2,184.028	19.19	0.9861	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		2,052.60520	1,986.373	18.92	0.9793	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		6.00520	6.673	18.92	0.0207	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,467.91050	1,403.579	18.09	0.9344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		21.31050	23.879	18.09	0.0656	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		954.75110	895.092	16.77	0.8388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		58.15110	65.392	16.77	0.1612	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call		173.70510	194.713	14.97	0.3995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put		440.30510	394.413	14.97	0.6005	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		1,146.59390	1,084.635	17.32	0.8843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		39.99390	44.935	17.32	0.1157	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		123.66600	138.925	15.57	0.3052	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		590.26600	538.625	15.57	0.6948	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call		1.62730	1.724	27.30	0.0044	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put		3,978.22730	3,911.424	27.30	0.9956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		6,296.61300	6,229.713	27.41	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.01300	0.013	27.41	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			695.55820	640.923	15.96	0.7463	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			98.95820	111.223	15.96	0.2537	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,828.21570	2,761.458	20.77	0.9943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			1.61570	1.758	20.77	0.0057	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,904.87070	1,838.915	18.71	0.9721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			8.27070	9.215	18.71	0.0279	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			12.65010	9.968	13.87	0.0345	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,170.15010	1,234.668	13.87	0.9655	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			114.99730	127.829	16.06	0.2622	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			747.49730	693.129	16.06	0.7378	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			52.33430	58.268	17.32	0.1331	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			1,184.83430	1,123.568	17.32	0.8669	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			138.15740	153.478	15.72	0.3053	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			650.65740	598.778	15.72	0.6947	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			88.88490	98.864	16.59	0.2071	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			918.28490	860.964	16.59	0.7929	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,424.39790	2,357.885	18.99	0.9835	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			4.99790	5.785	18.99	0.0165	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			646.09180	594.712	15.72	0.6855	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			146.69180	162.612	15.72	0.3145	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			1,094.79060	1,034.811	17.08	0.8413	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			65.39060	72.711	17.08	0.1587	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			2,069.66720	2,003.875	18.63	0.9684	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			10.26720	11.775	18.63	0.0316	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,342.77870	1,280.256	17.75	0.8901	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			43.37870	48.156	17.75	0.1099	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			82.30980	91.553	16.71	0.1939	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			961.70980	903.653	16.71	0.8061	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			271.83090	299.684	14.55	0.5051	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			351.23090	311.784	14.55	0.4949	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			140.70210	118.552	13.83	0.2616	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			511.30210	556.452	13.83	0.7384	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			164.76010	140.774	13.87	0.2887	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			491.76010	534.974	13.87	0.7113	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			572.56860	524.812	15.41	0.6274	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			194.36860	213.812	15.41	0.3726	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			1,053.28830	994.777	16.90	0.8128	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			85.08830	93.777	16.90	0.1872	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			855.89130	801.952	16.24	0.7285	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			143.89130	156.852	16.24	0.2715	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,681.62480	1,620.038	18.19	0.8867	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			57.32480	62.438	18.19	0.1133	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			866.46970	814.418	16.15	0.7031	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			177.06970	191.618	16.15	0.2969	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			153.43080	165.992	16.47	0.2616	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			981.23080	927.192	16.47	0.7384	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	30/04/2019	Foreign Exchange Option	15.61	Put			2,220.18310	2,156.429	19.14	0.9341	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			32.38310	35.228	19.14	0.0659	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			162.37630	175.652	16.36	0.2744	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			940.17630	886.852	16.36	0.7256	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,559.77170	2,495.104	19.75	0.9541	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			21.97170	23.904	19.75	0.0459	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,496.70480	1,436.932	17.78	0.8532	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			78.90480	85.732	17.78	0.1468	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			164.95840	143.482	13.86	0.2523	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			667.15840	712.282	13.86	0.7477	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			615.14510	657.970	13.97	0.7165	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			192.94510	169.170	13.97	0.2835	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			427.71080	388.693	14.69	0.4861	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			359.91080	387.493	14.69	0.5139	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			238.01330	254.450	16.44	0.3227	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			964.81330	914.350	16.44	0.6773	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,717.20150	2,653.482	19.89	0.9326	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			40.40150	43.582	19.89	0.0674	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			227.31260	243.057	16.54	0.3107	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			1,004.11260	952.957	16.54	0.6893	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,372.16790	2,309.557	19.30	0.9099	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			55.36790	59.657	19.30	0.0901	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			294.98600	266.461	14.41	0.3425	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			628.18600	666.561	14.41	0.6575	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			710.08740	751.951	14.19	0.7064	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			236.88740	211.851	14.19	0.2936	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,650.09690	1,591.659	18.02	0.8290	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			113.29690	121.759	18.02	0.1710	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			42.49400	35.223	13.39	0.0731	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,380.69400	1,440.323	13.39	0.9269	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			1,217.15230	1,163.039	17.04	0.7405	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			187.05230	199.840	17.04	0.2595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,283.73290	1,340.565	13.54	0.8956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			67.33290	57.265	13.54	0.1044	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,280.25180	1,226.273	17.19	0.7404	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			196.65180	209.573	17.19	0.2596	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			914.62910	962.724	13.96	0.7811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,108.47650	1,056.642	16.78	0.6984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			232.88830	247.841	16.80	0.2994	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,116.48830	1,064.541	16.80	0.7006	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			236.88270	252.059	16.76	0.3037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,100.48270	1,048.759	16.76	0.6963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			137.69340	147.175	17.96	0.1909	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			0.00000	459.212	15.05	0.4614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			0.00000	522.512	15.05	0.5386	2,612,561.00	5,000	5,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			987.58310	1,037.709	13.87	0.8090	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		141.18310	124.409	13.87	0.1910	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		234.87650	249.942	16.78	0.3016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		452.68210	480.385	15.25	0.5066	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		1,092.50690	1,040.898	16.74	0.6941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		238.90690	254.198	16.74	0.3059	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		610.40030	646.336	14.66	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		364.00030	333.036	14.66	0.3789	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,641.29340	1,583.875	17.96	0.8091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		1,013.78090	963.342	16.54	0.6718	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		754.19780	709.187	15.84	0.5826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		350.59780	372.487	15.84	0.4174	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		271.54570	288.631	16.44	0.3399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		975.14570	925.331	16.44	0.6601	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		556.28210	517.085	15.25	0.4934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		64.44080	69.291	19.35	0.0974	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,648.32280	2,585.627	19.67	0.9161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		54.72280	58.927	19.67	0.0839	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		2,092.97110	2,032.539	18.74	0.8693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		89.37110	95.839	18.74	0.1307	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		260.18090	276.642	16.54	0.3282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		876.88020	829.022	16.18	0.6280	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		2,222.97750	2,161.904	18.96	0.8825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		79.37750	85.204	18.96	0.1175	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		185.44150	197.723	17.33	0.2468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		1,339.04150	1,284.424	17.33	0.7532	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		2,458.04080	2,395.991	19.35	0.9026	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		104.26720	111.679	18.46	0.1498	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		321.92390	342.099	16.04	0.3902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		825.52390	778.799	16.04	0.6098	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		188.57390	201.033	17.29	0.2504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		1,322.17390	1,267.733	17.29	0.7496	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		303.28020	322.322	16.18	0.3720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		9.45720	11.433	21.63	0.0185	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,729.77400	1,671.649	18.12	0.8230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		126.17400	134.949	18.12	0.1770	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		1,148.70860	1,096.330	16.88	0.7090	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		225.10860	239.630	16.88	0.2910	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,927.86720	1,868.379	18.46	0.8502	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		58.87810	63.359	19.53	0.0897	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		750.16380	792.412	14.28	0.7037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		253.76380	229.112	14.28	0.2963	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		356.63560	378.878	15.80	0.4230	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		740.23560	695.578	15.80	0.5770	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		4,473.05720	4,408.133	21.63	0.9815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		80.72720	86.640	18.93	0.1193	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		811.06450	764.673	16.00	0.6045	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		327.46450	347.973	16.00	0.3955	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		2,486.46780	2,424.314	19.40	0.9048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		62.86780	67.614	19.40	0.0952	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		2,562.47810	2,500.059	19.53	0.9103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		705.78230	662.036	15.70	0.5628	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		2,139.25200	2,078.582	18.82	0.8742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		85.65200	91.882	18.82	0.1258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		615.55900	651.744	14.65	0.6244	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		359.15900	328.444	14.65	0.3756	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		2,204.32720	2,143.340	18.93	0.8807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		161.00900	171.889	17.67	0.2184	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		762.32710	805.081	14.25	0.7102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		245.92710	221.781	14.25	0.2898	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		308.26400	280.320	14.48	0.3390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		674.66400	713.619	14.48	0.6610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		372.18230	395.336	15.70	0.4372	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		168.22910	149.424	13.96	0.2189	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		2,373.02720	2,311.306	19.21	0.8958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		69.42720	74.606	19.21	0.1042	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		2,810.97340	2,877.299	16.86	0.9916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		4.57340	3.999	16.86	0.0084	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		1,484.60900	1,428.589	17.67	0.7816	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		1,399.42970	1,344.503	17.43	0.7582	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		185.82970	197.803	17.43	0.2418	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,738.04250	3,673.485	21.15	0.9607	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		24.44250	26.785	21.15	0.0393	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		303.69880	321.935	16.43	0.3552	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		984.09880	935.335	16.43	0.6448	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,857.33200	2,794.421	19.87	0.9178	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		56.93200	61.021	19.87	0.0822	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,790.46620	1,732.853	18.16	0.8157	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		789.29170	831.470	14.34	0.7021	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		140.06620	149.453	18.16	0.1843	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		291.79690	309.410	16.53	0.3438	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		1,022.19690	972.810	16.53	0.6562	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		2,515.14350	2,453.397	19.33	0.8945	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		74.74350	79.997	19.33	0.1055	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		269.69170	244.870	14.34	0.2979	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		354.15590	324.958	14.61	0.3568	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		688.75590	726.458	14.61	0.6432	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		567.37040	598.931	15.04	0.5631	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		489.37040	454.131	15.04	0.4369	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,967.80290	2,905.407	20.01	0.9203	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		55.80290	60.207	20.01	0.0797	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		377.74760	397.428	16.38	0.3853	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		1,002.64760	956.328	16.38	0.6147	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	31/07/2019	Foreign Exchange Option	16.50	Put			3,002.18310	2,941.556	19.85	0.9024	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			77.28310	82.656	19.85	0.0976	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,934.77500	1,878.744	18.22	0.8033	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			877.12580	918.126	14.42	0.7005	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			169.87500	179.844	18.22	0.1967	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			364.71010	383.744	16.47	0.3745	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			1,039.61010	992.644	16.47	0.6255	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,662.02650	2,602.269	19.29	0.8797	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			97.12650	103.369	19.29	0.1203	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			302.02580	277.026	14.42	0.2995	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			409.92740	379.989	14.80	0.3671	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			746.72740	782.689	14.80	0.6329	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,220.71070	1,171.888	16.86	0.6599	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			337.81070	355.188	16.86	0.3401	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,851.52620	2,791.584	19.57	0.8830	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			98.62620	104.884	19.57	0.1170	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			445.67550	467.274	16.40	0.4089	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			1,019.97550	974.874	16.40	0.5911	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			3,172.81700	3,112.414	20.13	0.8895	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			98.51700	104.814	20.13	0.1105	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			2,090.01450	2,034.043	18.45	0.7954	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			195.71450	206.443	18.45	0.2046	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			431.84600	452.808	16.48	0.3987	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			1,056.14600	1,010.408	16.48	0.6013	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,823.30760	2,763.704	19.50	0.8680	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			119.00760	126.104	19.50	0.1320	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			326.95260	301.898	14.47	0.2989	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			952.65260	994.298	14.47	0.7011	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			460.47760	429.973	14.90	0.3736	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			801.27760	837.473	14.90	0.6264	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,378.09940	1,328.364	17.19	0.6744	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			342.29940	359.264	17.19	0.3256	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,389.73680	5,325.322	22.02	0.9674	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			25.63680	27.922	22.02	0.0326	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			2,913.86880	2,980.207	14.66	0.9849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			9.46880	8.807	14.66	0.0151	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,330.33920	1,380.940	13.97	0.8163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			175.93920	159.540	13.97	0.1837	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,395.85040	2,338.707	18.85	0.8170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			180.25040	190.107	18.85	0.1830	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			2,113.23960	2,057.890	18.45	0.7844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			217.63960	229.290	18.45	0.2156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			553.74840	579.397	16.00	0.4685	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			869.34840	827.997	16.00	0.5315	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,668.66800	3,606.806	20.99	0.9020	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			93.06800	98.206	20.99	0.0980	0.00	0	800

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	14.21	Call			479.20510	501.779	16.40	0.4184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			1,034.80510	990.379	16.40	0.5816	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			4,266.79470	4,205.324	22.02	0.9234	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			71.19470	76.724	22.02	0.0766	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			355.41410	372.500	17.26	0.3270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,421.01410	1,371.100	17.26	0.6730	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,860.79790	4,797.580	22.02	0.9479	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			45.19790	48.979	22.02	0.0521	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			216.34760	227.938	18.46	0.2145	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			2,121.94760	2,066.539	18.46	0.7855	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,342.79850	4,281.069	22.02	0.9270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			67.19850	72.469	22.02	0.0730	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			240.93270	253.675	18.24	0.2353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,966.53270	1,912.275	18.24	0.7647	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			4,065.18530	4,002.731	21.73	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			79.58530	84.131	21.73	0.0837	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			445.99690	467.174	16.59	0.3950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			1,121.59690	1,075.774	16.59	0.6050	35,662,973.93	33,151	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,689.28520	5,624.464	22.02	0.9702	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			23.68520	25.864	22.02	0.0298	857,404.20	33,151	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			5,015.70060	4,952.118	22.02	0.9530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			40.10060	43.518	22.02	0.0470	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			515.06130	539.128	16.20	0.4429	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			950.66130	907.728	16.20	0.5571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			499.78680	523.222	16.28	0.4326	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			985.38680	941.821	16.28	0.5674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			5,054.51300	4,990.845	22.02	0.9542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			38.91300	42.244	22.02	0.0458	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			574.21030	600.681	15.91	0.4816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			829.81030	789.281	15.91	0.5184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,687.25130	4,624.483	22.02	0.9416	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			51.65130	55.883	22.02	0.0584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			856.39060	893.268	14.85	0.6395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			451.99060	421.868	14.85	0.3605	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			543.80340	569.042	16.05	0.4620	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			889.40340	847.642	16.05	0.5380	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			754.47110	787.850	15.18	0.5873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			560.07110	526.450	15.18	0.4127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			763.67090	797.379	15.15	0.5922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			549.27090	515.979	15.15	0.4078	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			652.08910	681.612	15.56	0.5295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			697.68910	660.212	15.56	0.4705	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			759.06010	792.604	15.17	0.5897	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			554.66010	521.203	15.17	0.4103	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,332.86730	3,272.848	20.35	0.8777	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			120.86730	128.148	20.35	0.1223	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	30/09/2019	Foreign Exchange Option	14.20	Call			512.36690	535.738	16.37	0.4293	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			1,034.36690	990.438	16.37	0.5707	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			348.59070	323.615	14.48	0.2971	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,026.59070	1,068.915	14.48	0.7029	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			497.84030	520.588	16.45	0.4196	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			1,069.84030	1,025.288	16.45	0.5804	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			2,224.49770	2,168.412	18.58	0.7872	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			222.49770	233.712	18.58	0.2128	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			142.53520	150.554	19.64	0.1435	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,964.53520	2,905.254	19.64	0.8565	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			503.40630	472.661	15.01	0.3768	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			854.80630	891.361	15.01	0.6232	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			143.20290	151.333	20.58	0.1324	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			553.51420	521.536	15.12	0.3837	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			893.61420	930.436	15.12	0.6163	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			3,135.41280	3,075.473	19.89	0.8475	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			165.51280	174.373	19.89	0.1525	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			578.99190	604.058	16.37	0.4474	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			1,048.89190	1,005.158	16.37	0.5526	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,100.94000	1,144.293	14.54	0.7046	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			370.84000	345.393	14.54	0.2954	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			563.83730	588.284	16.44	0.4382	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			1,083.73730	1,039.384	16.44	0.5618	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,384.83090	2,327.802	18.76	0.7830	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			244.93090	256.702	18.76	0.2170	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,503.10290	3,442.433	20.58	0.8676	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			639.35380	666.377	16.35	0.4624	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			1,060.95380	1,017.477	16.35	0.5376	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,645.88900	3,584.465	20.74	0.8588	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			164.28900	173.365	20.74	0.1412	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,517.90400	2,459.987	18.88	0.7785	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,168.16370	1,212.900	14.60	0.7066	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			266.30400	278.887	18.88	0.2215	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			623.68190	650.084	16.43	0.4535	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			1,095.28190	1,051.184	16.43	0.5465	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			3,278.81880	3,218.130	20.06	0.8394	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			187.21880	197.030	20.06	0.1606	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			389.76370	364.000	14.60	0.2934	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			598.18930	565.447	15.20	0.3866	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			941.48930	979.447	15.20	0.6134	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,531.08960	1,480.665	17.31	0.6379	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			477.68960	498.165	17.31	0.3621	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,003.00640	2,064.324	13.34	0.9043	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			91.50640	81.324	13.34	0.0957	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			868.26400	903.132	15.54	0.5712	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			726.76400	690.132	15.54	0.4288	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			711.05860	740.658	16.15	0.4924	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,324.31570	2,267.358	18.58	0.7489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,332.87380	2,275.856	18.59	0.7499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			317.26530	331.868	18.57	0.2521	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,315.76530	2,258.868	18.57	0.7479	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,751.32640	3,687.800	20.84	0.8571	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			172.82640	180.800	20.84	0.1429	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			315.81570	330.358	18.58	0.2511	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			979.55860	937.658	16.15	0.5076	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			3,253.32820	3,190.986	19.94	0.8307	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			204.82820	213.986	19.94	0.1693	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,243.32900	6,175.255	21.89	0.9552	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			44.82900	48.255	21.89	0.0448	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			314.37380	328.856	18.59	0.2501	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			703.33020	732.662	16.32	0.4772	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			1,072.23020	1,028.662	16.32	0.5228	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,795.71820	3,733.023	20.86	0.8503	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			186.81820	197.023	20.86	0.1497	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,666.38050	2,607.048	18.99	0.7749	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			287.48050	301.048	18.99	0.2251	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			687.14580	715.856	16.39	0.4686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			1,106.04580	1,061.856	16.39	0.5314	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			3,429.29230	3,367.344	20.21	0.8315	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			210.39230	221.344	20.21	0.1685	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			408.36680	382.206	14.63	0.2908	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,239.46680	1,286.206	14.63	0.7092	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			641.63800	607.882	15.28	0.3892	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			986.03800	1,025.282	15.28	0.6108	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			681.16350	647.498	15.35	0.3917	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,026.56350	1,065.598	15.35	0.6083	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			725.25480	690.833	15.49	0.3934	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,074.85480	1,113.233	15.49	0.6066	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,163.68530	2,224.053	12.86	0.8989	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			109.58530	97.053	12.86	0.1011	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			934.20190	967.533	16.13	0.5385	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			980.10190	940.533	16.13	0.4615	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			500.71740	519.861	18.22	0.3248	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			2,146.61740	2,092.861	18.22	0.6752	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			4,023.35000	3,959.972	21.08	0.8252	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			257.45000	266.972	21.08	0.1748	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			498.81980	517.893	18.23	0.3237	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			2,154.71980	2,100.893	18.23	0.6763	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			496.92570	515.934	18.24	0.3227	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			2,162.82570	2,108.934	18.24	0.6773	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			769.03160	734.288	15.63	0.3948	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,122.93160	1,161.188	15.63	0.6052	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	29/04/2020	Foreign Exchange Option	13.69	Put			808.86230	773.871	15.74	0.3968	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,160.06230	1,198.071	15.74	0.6032	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			850.29350	815.209	15.85	0.3968	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,213.09350	1,250.009	15.85	0.6032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			752.10200	775.646	17.67	0.4117	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,811.10200	1,763.046	17.67	0.5883	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			757.07950	780.766	17.65	0.4140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,796.07950	1,748.166	17.65	0.5860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			754.58880	778.198	17.66	0.4129	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,803.58880	1,755.598	17.66	0.5871	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,953.80320	1,906.523	17.86	0.5911	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			788.40320	811.223	17.86	0.4089	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			878.91790	902.331	17.80	0.4281	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,938.81790	1,893.731	17.80	0.5719	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			884.04270	907.592	17.78	0.4302	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,923.94270	1,878.992	17.78	0.5698	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			881.47550	904.957	17.79	0.4291	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,931.37550	1,886.357	17.79	0.5709	0.00	0	0
<b>Total \$ / R Option</b>												<b>42,303,754.13</b>	<b>81,302</b>	<b>4,712,011</b>
<b>Total \$ / R</b>												<b>649,530,144.83</b>	<b>126,460</b>	<b>5,493,470</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			13.42030		13.35340			0.0000	0.00	0	422
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.56330		13.49640			0.0000	0.00	0	10
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			13.72140		13.65440			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			13.87300		13.80150			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.03700		13.96410			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>432</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			8,610.09190	9,678.921	16.19	0.2256	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			76,270.09190	70,648.921	16.19	0.7744	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			8,458.36370	9,508.672	16.21	0.2223	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			77,118.36370	71,478.672	16.21	0.7777	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			8,764.60770	9,852.108	16.16	0.2290	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			75,424.60770	69,822.108	16.16	0.7710	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			23,487.65040	24,994.182	16.78	0.3016	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			110,847.65040	105,664.182	16.78	0.6984	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			23,288.82580	24,784.078	16.80	0.2994	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			111,648.82580	106,454.078	16.80	0.7006	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			23,688.26550	25,205.880	16.76	0.3037	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			110,048.26550	104,875.880	16.76	0.6963	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			35,951.25130	37,677.890	17.22	0.3302	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			140,511.25130	135,537.891	17.22	0.6698	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			35,745.84560	37,463.031	17.24	0.3286	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			141,305.84560	136,323.032	17.24	0.6714	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			36,158.40410	37,894.165	17.20	0.3318	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			139,718.40410	134,754.165	17.20	0.6682	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			72,855.31390	75,878.940	16.08	0.5016	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			94,705.31390	90,578.940	16.08	0.4984	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			72,501.76540	75,512.668	16.09	0.4998	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			95,351.76540	91,212.668	16.09	0.5002	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			73,210.70630	76,247.097	16.06	0.5035	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			94,060.70630	89,947.097	16.06	0.4965	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			71,354.91080	73,961.286	17.00	0.4369	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			142,944.91080	138,261.286	17.00	0.5631	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			71,077.01610	73,671.282	17.01	0.4355	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			143,667.01610	138,971.282	17.01	0.5645	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			71,634.10430	74,253.212	16.99	0.4383	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			142,224.10430	137,553.212	16.99	0.5617	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>432</b>
£ / R	On	28/02/2019	Foreign Exchange Future			17.53780	17.49020			0.0000	0.00	0	47	
£ / R	On	18/03/2019	Foreign Exchange Future			17.59200	17.54390			0.0000	9,130,248.00	519	398,082	
£ / R	On	29/03/2019	Foreign Exchange Future			17.62520	17.57670			0.0000	52,875.60	3	80	
£ / R	On	15/04/2019	Foreign Exchange Future			17.67570	17.62770			0.0000	0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			17.70840	17.66070			0.0000	0.00	0	120	
£ / R	On	14/06/2019	Foreign Exchange Future			17.85720	17.80930			0.0000	8,928,600.00	500	5,764	
£ / R	On	16/09/2019	Foreign Exchange Future			18.14590	18.09820			0.0000	181,459.00	10	15,609	
£ / R	On	13/12/2019	Foreign Exchange Future			18.42070	18.36790			0.0000	0.00	0	12,690	
£ / R	On	16/03/2020	Foreign Exchange Future			18.71740	18.66180			0.0000	0.00	0	0	
<b>Total £ / R Future</b>												<b>18,293,182.60</b>	<b>1,032</b>	<b>432,435</b>
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put		369.25600	335.994	13.86	0.5716	0.00	0	0	
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call		189.45600	203.794	13.86	0.4284	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		181.09780	192.131	14.44	0.3348	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		637.19780	600.131	14.44	0.6652	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		3,898.37340	3,850.560	22.07	0.9940	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		2.27340	2.560	22.07	0.0060	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		2,463.54480	2,415.916	17.57	0.9798	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		7.44480	7.916	17.57	0.0202	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call		23.69520	24.581	15.67	0.0602	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put		1,669.79520	1,622.581	15.67	0.9398	0.00	0	1,000	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		2,642.05040	2,594.338	18.01	0.9838	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		5.95040	6.338	18.01	0.0162	0.00	0	1,500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		1,489.85860	1,443.188	15.49	0.9175	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		33.75860	35.188	15.49	0.0825	0.00	0	2,500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		113.77490	120.350	14.80	0.2317	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		869.87490	828.349	14.80	0.7683	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		111.97540	118.428	14.81	0.2287	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		878.07540	836.428	14.81	0.7713	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	18.29	Call		115.60210	122.299	14.79	0.2347	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		861.70210	820.299	14.79	0.7653	0.00	0	0
£ / R	On	29/03/2019		Foreign Exchange Option	18.09	Put		718.97570	681.834	14.62	0.6649	0.00	0	0
£ / R	On	29/03/2019		Foreign Exchange Option	18.09	Call		205.67570	217.034	14.62	0.3351	0.00	0	0
£ / R	On	15/04/2019		Foreign Exchange Option	18.11	Put		748.72120	713.615	14.55	0.6332	0.00	0	0
£ / R	On	15/04/2019		Foreign Exchange Option	18.11	Call		266.42120	279.315	14.55	0.3668	0.00	0	0
£ / R	On	26/04/2019		Foreign Exchange Option	18.11	Put		758.90100	724.787	14.55	0.6127	0.00	0	0
£ / R	On	26/04/2019		Foreign Exchange Option	18.11	Call		309.60100	323.187	14.55	0.3873	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		331.52610	342.823	14.99	0.3362	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		1,152.22610	1,115.623	14.99	0.6638	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		328.83730	340.030	15.00	0.3341	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		1,159.53730	1,122.830	15.00	0.6659	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		334.23390	345.635	14.99	0.3383	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		1,144.93390	1,108.435	14.99	0.6617	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Call		566.40490	581.747	15.11	0.4026	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.82	Put		1,288.20490	1,255.847	15.11	0.5974	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Call		563.21500	578.464	15.11	0.4009	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.83	Put		1,295.01500	1,262.564	15.11	0.5991	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Call		569.61050	585.045	15.10	0.4043	0.00	0	0
£ / R	On	16/09/2019		Foreign Exchange Option	18.81	Put		1,281.41050	1,249.145	15.10	0.5957	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Call		501.26410	514.275	15.81	0.3169	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.97	Put		2,103.36410	2,063.575	15.81	0.6831	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Call		505.67160	518.809	15.80	0.3191	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.95	Put		2,087.77160	2,048.109	15.80	0.6809	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Call		503.46600	516.537	15.80	0.3180	0.00	0	0
£ / R	On	13/12/2019		Foreign Exchange Option	19.96	Put		2,095.56600	2,055.837	15.80	0.6820	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		672.22970	686.878	16.19	0.3490	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		2,310.42970	2,269.478	16.19	0.6510	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		669.83010	684.428	16.19	0.3480	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		2,318.03010	2,277.028	16.19	0.6520	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		674.63070	689.337	16.18	0.3500	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		2,302.83070	2,261.937	16.18	0.6500	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>18,293,182.60</b>	<b>1,032</b>	<b>438,935</b>	
¥ / R	On	18/03/2019		Foreign Exchange Future			0.12330	0.12340		0.0000	0.00	0	10,000	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12550	0.12560		0.0000	0.00	0	0	
¥ / R	On	16/09/2019		Foreign Exchange Future			0.12800	0.12800		0.0000	0.00	0	0	
¥ / R	On	13/12/2019		Foreign Exchange Future			0.13030	0.13040		0.0000	0.00	0	0	
¥ / R	On	16/03/2020		Foreign Exchange Future			0.13300	0.13300		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>	
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Call		1,365.29230	1,354.235	21.34	0.9407	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.11	Put		25.29230	24.235	21.34	0.0593	0.00	0	0
¥ / R	On	18/03/2019		Foreign Exchange Option	0.12	Call		583.46800	573.258	22.66	0.6483	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	0.12	Put			243.46800	243.258	22.66	0.3517	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			176.44970	171.572	23.98	0.2788	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			836.44970	841.572	23.98	0.7212	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			437.26900	430.433	20.49	0.4118	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			877.26900	880.433	20.49	0.5882	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			182.31750	178.605	20.92	0.2110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,622.31750	1,628.605	20.92	0.7890	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			917.75830	908.032	20.07	0.6666	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			357.75830	358.032	20.07	0.3334	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,597.72030	1,596.482	20.62	0.6808	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,210.78840	1,207.460	18.98	0.6936	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			410.78840	407.460	18.98	0.3064	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			709.32750	706.746	19.80	0.4915	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			909.32750	906.746	19.80	0.5085	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			397.72030	396.482	20.62	0.3192	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,474.09410	1,463.841	18.39	0.7148	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			434.09410	433.841	18.39	0.2852	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			960.07510	952.341	19.46	0.5411	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			920.07510	922.341	19.46	0.4589	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			617.93190	613.058	20.52	0.3892	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,577.93190	1,583.058	20.52	0.6108	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			856.38220	856.377	20.40	0.4484	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,556.38220	1,556.377	20.40	0.5516	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			609.80260	611.205	21.60	0.3403	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,309.80260	2,311.205	21.60	0.6597	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,222.28130	1,220.780	19.19	0.5847	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			922.28130	920.780	19.19	0.4153	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
€ / R	On	20/02/2019	Foreign Exchange Future			15.36800		15.30790			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.39240		15.33270			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.45000		15.38990			0.0000	86,798,100.00	5,618	142,853
€ / R	On	29/03/2019	Foreign Exchange Future			15.48530		15.42490			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.53900		15.47870			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.57360		15.51350			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.73250		15.67210			0.0000	283,185.00	18	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			15.93240		15.87260			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.04280		15.98190			0.0000	96,256.80	6	21,186
€ / R	On	13/12/2019	Foreign Exchange Future			16.34110		16.27510			0.0000	163,411.00	10	17,899
€ / R	On	16/03/2020	Foreign Exchange Future			16.66640		16.59870			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>87,340,952.80</b>	<b>5,652</b>	<b>211,450</b>
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			536.60970	483.425	13.84	0.8057	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			44.50970	51.425	13.84	0.1943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			520.13740	471.383	13.97	0.7321	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			82.83740	93.783	13.97	0.2679	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,261.98080	4,201.972	25.85	0.9954	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.88080	1.972	25.85	0.0046	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			716.00920	667.143	14.52	0.7456	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			105.90920	117.143	14.52	0.2544	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			204.73170	225.388	13.54	0.4288	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			414.83170	375.388	13.54	0.5712	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			83.70060	92.636	14.86	0.2086	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			833.80060	782.636	14.86	0.7914	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			82.30110	91.089	14.88	0.2056	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			842.40110	791.089	14.88	0.7944	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			85.12200	94.206	14.83	0.2116	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			825.22200	774.206	14.83	0.7884	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			9.59520	10.777	17.17	0.0304	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,949.69520	1,890.777	17.17	0.9696	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			983.72390	932.363	15.17	0.8035	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			88.62390	97.663	15.17	0.1965	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			944.32050	895.614	15.03	0.7451	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			143.02050	154.614	15.03	0.2549	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			1,056.92980	1,007.873	15.29	0.7533	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			150.42980	161.473	15.29	0.2467	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,394.25480	1,345.931	16.00	0.7480	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			204.74150	216.731	16.02	0.2503	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,402.64150	1,354.231	16.02	0.7497	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			203.13880	215.049	16.04	0.2486	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,411.03880	1,362.549	16.04	0.7514	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			206.35480	218.431	16.00	0.2520	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			759.56350	724.652	14.52	0.5019	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			602.16350	627.052	14.52	0.4981	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,852.53840	3,796.763	19.58	0.9190	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			75.13840	79.164	19.58	0.0810	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			528.53580	550.927	14.84	0.4512	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			895.93580	858.527	14.84	0.5488	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			329.95000	344.909	16.01	0.3077	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,467.35000	1,422.509	16.01	0.6923	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			276.95230	288.753	17.02	0.2423	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			2,075.05230	2,025.953	17.02	0.7577	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			275.48470	287.232	17.03	0.2412	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			2,083.58470	2,034.432	17.03	0.7588	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			278.42880	290.288	17.01	0.2434	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			2,066.52880	2,017.488	17.01	0.7566	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,799.63870	2,746.899	18.05	0.8335	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			181.53870	189.699	18.05	0.1665	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			945.76100	976.651	14.59	0.5614	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			820.66100	785.551	14.59	0.4386	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,548.99220	4,489.664	21.22	0.8603	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			2,161.67200	2,110.077	16.93	0.7052	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,616.43720	2,678.450	13.34	0.9287	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			71.33720	67.350	13.34	0.0713	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			204.09220	210.764	21.22	0.1397	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			425.03620	439.390	16.95	0.2937	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			2,169.93620	2,118.290	16.95	0.7063	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			423.31420	437.608	16.96	0.2927	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			2,178.21420	2,126.508	16.96	0.7073	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			426.77200	441.177	16.93	0.2948	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,405.42980	2,352.392	17.11	0.6811	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			552.30240	566.917	17.12	0.3179	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,413.60240	2,360.517	17.12	0.6821	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			550.48270	565.043	17.13	0.3170	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,421.78270	2,368.643	17.13	0.6830	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			554.12980	568.792	17.11	0.3189	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>169,500</b>
<b>Total € / R</b>												<b>87,340,952.80</b>	<b>5,652</b>	<b>380,950</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.74010		9.72400			0.0000	9,740.10	1	5,781
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.85560		9.83930			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			9.98290		9.96760			0.0000	998,290.00	100	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.10660		10.08780			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.23950		10.22100			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>1,008,030.10</b>	<b>101</b>	<b>22,435</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			645.90480	630.621	13.20	0.9010	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			19.19910	19.978	13.23	0.0959	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			655.19910	639.878	13.23	0.9041	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			18.51820	19.261	13.25	0.0929	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			664.51820	649.161	13.25	0.9071	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			19.90480	20.721	13.20	0.0990	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,201.53520	1,186.512	14.19	0.8925	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			40.06700	41.312	14.20	0.1058	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,210.76700	1,195.712	14.20	0.8942	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			39.31160	40.526	14.21	0.1040	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,220.01160	1,204.926	14.21	0.8960	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			40.83520	42.112	14.19	0.1075	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			150.60180	155.120	13.36	0.2578	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			933.00180	922.220	13.36	0.7422	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			148.89740	153.381	13.38	0.2554	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			941.29740	930.481	13.38	0.7446	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			147.21600	151.661	13.40	0.2529	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			949.61600	938.761	13.40	0.7471	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			206.78760	215.012	13.32	0.2915	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	13/12/2019	Foreign Exchange Option	10.90	Put			1,018.98760	1,008.411	13.32	0.7085	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			204.93990	213.111	13.34	0.2893	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,027.13990	1,016.511	13.34	0.7107	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			208.65730	216.934	13.30	0.2938	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			1,010.85730	1,000.334	13.30	0.7062	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,101.30030	1,090.217	13.50	0.7299	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			189.10030	196.817	13.50	0.2701	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,108.93220	1,098.886	13.59	0.6765	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			277.89420	286.300	13.60	0.3215	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,116.89420	1,106.800	13.60	0.6785	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			275.86950	284.232	13.62	0.3196	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,124.86950	1,114.732	13.62	0.6804	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			279.93220	288.386	13.59	0.3235	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>1,008,030.10</b>	<b>101</b>	<b>23,435</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.24050		10.16370			0.0000	2,560,125.00	250	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.37030		10.29350			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.50990		10.43390			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.64260		10.56330			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.78490		10.70500			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>2,560,125.00</b>	<b>250</b>	<b>1,550</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			33.54340	42.975	13.54	0.1690	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			599.84340	532.475	13.54	0.8310	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			32.44040	41.620	13.57	0.1645	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			608.74040	541.120	13.57	0.8355	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			34.68120	44.369	13.52	0.1736	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			590.98120	523.869	13.52	0.8264	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			151.86520	170.128	13.46	0.3231	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			658.36520	599.828	13.46	0.6769	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			149.69010	167.725	13.49	0.3194	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			666.19010	607.425	13.49	0.6806	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			154.04340	172.568	13.44	0.3269	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			650.54340	592.268	13.44	0.6731	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			162.56870	177.449	14.41	0.2601	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			1,108.66870	1,047.549	14.41	0.7399	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			160.98560	175.742	14.43	0.2579	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,117.08560	1,055.841	14.43	0.7421	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			159.41920	174.052	14.45	0.2558	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,125.51920	1,064.152	14.45	0.7442	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			232.73090	249.948	14.47	0.2963	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,209.43090	1,147.348	14.47	0.7037	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			230.97850	248.062	14.48	0.2943	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,217.67850	1,155.462	14.48	0.7057	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			234.49550	251.846	14.45	0.2982	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,201.19550	1,139.246	14.45	0.7018	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			315.69810	334.910	14.69	0.3297	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,300.69810	1,240.010	14.69	0.6703	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			313.72710	332.815	14.70	0.3280	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,308.72710	1,247.915	14.70	0.6720	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			317.67960	337.024	14.67	0.3315	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,292.67960	1,232.124	14.67	0.6685	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>2,560,125.00</b>	<b>250</b>	<b>1,550</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.52000		0.44000			0.0000	0.00	0	0
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			13.54920		13.48340			0.0000	1,354,920.00	100	1,143
CHF / R	On	14/06/2019	Foreign Exchange Future			13.80980		13.74400			0.0000	1,380,980.00	100	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.09780		14.03070			0.0000	2,819,560.00	200	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.37530		14.30300			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.67820		14.60320			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>5,555,460.00</b>	<b>400</b>	<b>1,293</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			42.10230	50.060	16.32	0.1316	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			1,028.70230	970.860	16.32	0.8684	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			41.22480	49.032	16.33	0.1293	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,037.82480	979.832	16.33	0.8707	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			42.99630	51.108	16.30	0.1339	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			1,019.59630	961.908	16.30	0.8661	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			203.47970	220.663	16.47	0.2746	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,189.47970	1,140.863	16.47	0.7254	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			201.75920	218.816	16.49	0.2726	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,197.75920	1,149.016	16.49	0.7274	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			205.21360	222.523	16.45	0.2766	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,181.21360	1,132.723	16.45	0.7234	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			258.54850	273.422	17.96	0.2468	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,917.84850	1,865.622	17.96	0.7532	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			257.06520	271.857	17.98	0.2456	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,926.36520	1,874.057	17.98	0.7544	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			260.04500	274.997	17.95	0.2481	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,909.34500	1,857.197	17.95	0.7519	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			402.42190	419.788	18.18	0.2977	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			2,049.42190	1,994.488	18.18	0.7023	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			400.65460	417.942	18.19	0.2966	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			2,057.65460	2,002.641	18.19	0.7034	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			398.89630	416.105	18.20	0.2955	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			2,065.89630	2,010.805	18.20	0.7045	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			478.76850	494.208	18.69	0.2973	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,505.56850	2,446.008	18.69	0.7027	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			477.13240	492.509	18.70	0.2964	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,513.93240	2,454.309	18.70	0.7036	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			480.41180	495.920	18.68	0.2982	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,497.21180	2,437.720	18.68	0.7018	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>5,555,460.00</b>	<b>400</b>	<b>1,293</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			1.98990		1.99150			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01100		2.01220			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			106.14020	102.663	14.13	0.1927	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			991.14020	1,003.663	14.13	0.8073	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			92.34090	89.194	14.31	0.1706	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			1,077.34090	1,090.194	14.31	0.8294	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			80.31960	77.474	14.49	0.1509	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,165.31960	1,178.474	14.49	0.8491	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			793.96980	785.851	12.87	0.5944	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			471.96980	475.851	12.87	0.4056	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			740.55000	733.035	12.92	0.5689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			518.55000	523.035	12.92	0.4311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			850.00860	841.301	12.83	0.6197	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			428.00860	431.301	12.83	0.3803	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.07000		2.06210			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.10880		2.10080			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.15110		2.14310			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.19230		2.18340			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.23680		2.22760			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			2,009.27740	1,931.579	16.09	0.9365	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			37.71520	39.711	15.62	0.0790	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,816.71520	1,739.711	15.62	0.9210	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			33.61730	35.089	15.83	0.0704	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,912.61730	1,835.089	15.83	0.9296	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			30.27740	31.579	16.09	0.0635	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			902.08870	851.446	13.38	0.5563	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			477.22260	504.853	13.49	0.4219	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			969.22260	916.853	13.49	0.5781	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			446.35120	472.326	13.60	0.4008	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,038.35120	984.326	13.60	0.5992	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			510.08870	539.447	13.38	0.4437	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			262.98850	277.601	15.43	0.2008	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,831.98850	2,766.601	15.43	0.7992	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			293.57970	308.945	15.35	0.2192	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,662.57970	2,597.945	15.35	0.7808	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			277.89550	292.882	15.39	0.2099	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,746.89550	2,681.882	15.39	0.7901	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			292.12240	306.524	16.18	0.1829	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,858.12240	3,783.524	16.18	0.8171	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			281.26590	295.285	16.23	0.1770	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,947.26590	3,872.285	16.23	0.8230	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			303.42900	318.226	16.12	0.1889	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,769.42900	3,695.226	16.12	0.8111	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			437.17020	454.423	16.52	0.2198	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			4,161.17020	4,086.423	16.52	0.7802	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			424.14190	441.011	16.58	0.2143	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,248.14190	4,173.010	16.58	0.7857	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			411.53690	428.025	16.63	0.2088	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,335.53690	4,260.025	16.63	0.7912	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			1.71330		1.70510			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73590		1.72790			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			110.13880	123.593	16.06	0.2271	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			959.13880	890.593	16.06	0.7729	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			95.74330	107.526	16.27	0.2017	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			1,044.74330	974.526	16.27	0.7983	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			126.64050	141.978	15.84	0.2550	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			875.64050	808.978	15.84	0.7450	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			507.21560	537.078	15.46	0.4597	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			828.21560	778.078	15.46	0.5403	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			473.97730	502.102	15.61	0.4367	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			894.97730	843.102	15.61	0.5633	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			542.68360	574.363	15.31	0.4835	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			763.68360	715.363	15.31	0.5165	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 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			0.13290		0.13160			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13170		0.13150			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13160		0.13100			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13190		0.13060			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13140		0.13030			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			1.59520		1.58780			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61780		1.61040			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			9.28090		9.25400			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.39420		9.36740			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.51750		9.49160			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.63610		9.60690			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.76170		9.73110			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			337.61750	316.508	12.33	0.7224	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			59.58950	65.199	12.37	0.2702	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			345.58950	324.299	12.37	0.7298	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			63.71030	69.685	12.30	0.2852	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			329.71030	308.785	12.30	0.7148	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			61.61750	67.408	12.33	0.2776	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			107.87830	114.092	13.26	0.2610	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			660.47830	639.892	13.26	0.7390	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			106.06230	112.181	13.28	0.2573	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			668.66230	647.981	13.28	0.7427	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			109.72510	116.037	13.24	0.2647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			652.32510	631.837	13.24	0.7353	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			242.21100	251.277	12.99	0.3882	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			600.61100	583.777	12.99	0.6118	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			239.36620	248.350	13.01	0.3846	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			607.76620	590.851	13.01	0.6154	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			245.08870	254.238	12.97	0.3918	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			593.48870	576.738	12.97	0.6082	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			224.07580	232.709	13.85	0.3117	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			967.17580	946.609	13.85	0.6883	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			222.07480	230.646	13.87	0.3094	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			975.17480	954.546	13.87	0.6906	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			226.09690	234.792	13.83	0.3141	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			959.19690	938.692	13.83	0.6859	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			296.71490	305.851	14.30	0.3378	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,085.61490	1,064.151	14.30	0.6622	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			294.56340	303.643	14.32	0.3358	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,093.46340	1,071.943	14.32	0.6642	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			298.88790	308.081	14.29	0.3399	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,077.78790	1,056.381	14.29	0.6601	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	18/03/2019	Foreign Exchange Future			1.29810		1.29330			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.30430		1.29960			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			467.00000	419.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			567.00000	519.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			367.00000	319.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			204.00000	157.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			304.00000	257.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			104.00000	57.000		1.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.31080		1.31380			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31660		1.31960			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32250		1.32540			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32780		1.33090			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33340		1.33640			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.15120		1.15250			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.15990		1.16120			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.16920		1.17050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.17790		1.17920			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.18730		1.18870			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			9.95250		9.93380			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.07920		10.06190			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			53.41980	56.954	13.48	0.2166	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			459.61980	444.454	13.48	0.7834	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			51.88480	55.337	13.51	0.2114	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			468.08480	452.837	13.51	0.7886	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			54.99790	58.616	13.44	0.2220	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			451.19790	436.116	13.44	0.7780	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			332.82280	341.150	12.41	0.5568	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			270.92280	261.950	12.41	0.4432	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			328.00360	336.246	12.42	0.5515	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			276.10360	267.045	12.42	0.4485	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			337.69620	346.109	12.39	0.5621	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			265.79620	256.909	12.39	0.4379	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>1,200</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.50500		2.51590			0.0000	0.00	0	30,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.41880		2.43000			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			5.24320	4.559	16.47	0.0723	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			219.34320	229.558	16.47	0.9277	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			4.52010	3.939	16.46	0.0639	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			228.62010	238.939	16.46	0.9361	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			6.06170	5.261	16.48	0.0816	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			210.16170	220.261	16.48	0.9184	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.38030	0.509	23.58	0.0049	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,101.38030	1,111.709	23.58	0.9951	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.31000	0.478	23.58	0.0046	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,111.31000	1,121.678	23.58	0.9954	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.45420	0.542	23.58	0.0052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,091.45420	1,101.742	23.58	0.9948	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R									0.00	0	30,000
Total Futures									721 984 141.20	52,593	1,495,658
Total Options									42 303 754.13	81,302	4,889,011
Grand Total:									764,287,895.33	133,895	6,384,669