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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/03/2019 Foreign Exchange Future			14.41770		14.28580			0.0000	1,436,276,856.30	99,619	644,302
\$ / R On 19/03/2019 Foreign Exchange Future			14.41940		14.28740			0.0000	0.00	0	13,500
\$ / R On 20/03/2019 Foreign Exchange Future			14.42100		14.28900			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.42430		14.29240			0.0000	0.00	0	0
\$ / R On 25/03/2019 Foreign Exchange Future			14.42930		14.29730			0.0000	0.00	0	20,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.43270		14.30070			0.0000	0.00	0	3,731
\$ / R On 28/03/2019 Foreign Exchange Future			14.43430		14.30230			0.0000	0.00	0	0
\$ / R On 29/03/2019 Foreign Exchange Future			14.43600		14.30400			0.0000	0.00	0	3,708
\$ / R On 01/04/2019 Foreign Exchange Future			14.44110		14.30900			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.44280		14.31060			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.44610		14.31400			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.44780		14.31560			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.46450		14.33220			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			14.48310		14.35070			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.48820		14.35570			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.48990		14.35730			0.0000	0.00	0	2,012
\$ / R On 09/05/2019 Foreign Exchange Future			14.50510		14.37240			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.51190		14.37910			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.52390		14.39100			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.53930		14.40620			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.54270		14.40960			0.0000	0.00	0	416

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Future			14.54780		14.41460			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.54950		14.41630			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.55980		14.42650			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.56660		14.43330			0.0000	745,518,588.00	51,180	367,630
\$ / R	On	20/06/2019	Foreign Exchange Future			14.57700		14.44390			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.59100		14.45790			0.0000	0.00	0	2,140
\$ / R	On	01/07/2019	Foreign Exchange Future			14.59620		14.46320			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.59970		14.46670			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.64890		14.51530			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.65060		14.51700			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.67180		14.53780			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.70150		14.56770			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.70670		14.57300			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.71020		14.57650			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.71200		14.57820			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.73130		14.59760			0.0000	2,975,722.60	202	24,057
\$ / R	On	30/09/2019	Foreign Exchange Future			14.75660		14.62230			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.76020		14.62580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.81200		14.67720			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.86530		14.72920			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.87100		14.73470			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.87480		14.73830			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.89170		14.75450			0.0000	0.00	0	10,863
\$ / R	On	31/12/2019	Foreign Exchange Future			14.92370		14.78650			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.92720		14.79010			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.97970		14.84260			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.03130		14.89170			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.03680		14.89670			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.06270		14.92090			0.0000	61,696,819.20	4,096	6,614
\$ / R	On	02/04/2020	Foreign Exchange Future			15.09520		14.95420			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.14660		15.00710			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.21140		15.07360			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.23050		15.09320			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.32020		15.18340			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.41410		15.27760			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,246,467,986.10</b>	<b>155,097</b>	<b>1,250,004</b>
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00010	0.022	34.56	0.0002	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,794.21860	2,662.336	40.82	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.01860	0.036	40.82	0.0002	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,775.80020	1,907.723	33.89	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00020	0.023	33.89	0.0002	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			400.38600	522.570	17.91	0.9603	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			14.58600	4.870	17.91	0.0397	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,385.85980	1,517.728	27.31	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.05980	0.028	27.31	0.0002	0.00	0	16,000

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	13.00	Call			1,285.90250	1,417.729	25.63	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.10250	0.029	25.63	0.0003	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			103.61870	180.782	14.44	0.7178	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			97.81870	43.082	14.44	0.2822	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			32.14850	53.702	14.79	0.3302	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			276.34850	166.002	14.79	0.6698	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			48.98320	82.175	13.79	0.4651	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			203.18320	104.475	13.79	0.5349	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,804.21830	2,672.336	40.92	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.01830	0.036	40.92	0.0002	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			8.45890	13.925	18.03	0.0979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			542.65890	416.225	18.03	0.9021	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			310.58110	426.415	17.00	0.9316	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			24.78110	8.715	17.00	0.0684	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,214.26100	3,082.360	47.81	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.06100	0.060	47.81	0.0003	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			74.09470	130.437	13.80	0.6177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			138.29470	62.737	13.80	0.3823	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,175.09020	1,043.319	24.41	0.9924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			0.89020	1.019	24.41	0.0076	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,314.24600	2,182.363	35.74	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.04600	0.063	35.74	0.0004	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			27.92760	46.551	15.13	0.2926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			302.12760	188.851	15.13	0.7074	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,604.47340	1,472.533	28.23	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.27340	0.233	28.23	0.0017	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,365.86660	1,497.728	26.98	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			0.06660	0.028	26.98	0.0002	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			37.00620	61.935	14.46	0.3715	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			251.20620	144.235	14.46	0.6285	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,374.73690	1,242.787	26.15	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			0.53690	0.487	26.15	0.0036	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,165.99740	1,297.756	24.62	0.9995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			0.19740	0.056	24.62	0.0005	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,524.54730	1,392.593	27.46	0.9978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			0.34730	0.293	27.46	0.0022	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,844.34000	1,712.438	30.77	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.14000	0.138	30.77	0.0010	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,036.20470	1,167.814	23.52	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			0.40470	0.114	23.52	0.0010	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,094.27510	1,962.388	33.41	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.07510	0.088	33.41	0.0006	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,714.39930	1,582.481	29.39	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			0.19930	0.181	29.39	0.0013	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			8.09200	13.322	18.14	0.0939	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			552.29200	425.622	18.14	0.9061	0.00	0	10,010

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			610.21550	739.070	19.91	0.9883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			4.41550	1.370	19.91	0.0117	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			926.54710	1,057.913	22.60	0.9981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			0.74710	0.213	22.60	0.0019	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			7.74200	12.748	18.26	0.0900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			561.94200	435.048	18.26	0.9100	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			503.84870	630.279	18.92	0.9784	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			8.04870	2.579	18.92	0.0216	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			590.72570	719.243	19.74	0.9868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			4.92570	1.543	19.74	0.0132	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,814.21800	2,682.336	41.03	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.01800	0.036	41.03	0.0002	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,944.22340	2,812.332	42.40	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.02340	0.032	42.40	0.0002	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			12.12360	19.980	17.14	0.1374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			466.32360	342.280	17.14	0.8626	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,714.41690	3,582.517	59.47	0.9992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.21690	0.217	59.47	0.0008	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,114.65160	3,982.752	68.80	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.45160	0.452	68.80	0.0014	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,734.22060	2,602.338	40.18	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.02060	0.038	40.18	0.0002	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			2.00100	3.070	22.06	0.0223	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			906.20100	775.370	22.06	0.9777	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,684.22250	2,552.340	39.65	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.02250	0.040	39.65	0.0002	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			276.30590	388.698	16.63	0.9152	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			30.50590	10.998	16.63	0.0848	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			2.44850	3.929	21.49	0.0284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			846.64850	716.229	21.49	0.9716	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			571.29470	699.428	19.56	0.9853	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			5.49470	1.728	19.56	0.0147	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			2.53430	4.078	21.38	0.0295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			836.73430	706.378	21.38	0.9705	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			3.36700	5.541	20.49	0.0400	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			757.56700	627.841	20.49	0.9600	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,014.23080	2,882.330	43.14	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.03080	0.030	43.14	0.0002	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,674.22290	2,542.341	39.55	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.02290	0.041	39.55	0.0002	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,235.93460	1,367.738	25.21	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.13460	0.038	25.21	0.0003	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,014.29090	1,882.401	32.57	0.9993	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.09090	0.101	32.57	0.0007	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,294.24800	2,162.365	35.53	0.9996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.04800	0.065	35.53	0.0004	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,136.03280	1,267.766	24.37	0.9994	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.23280	0.066	24.37	0.0006	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			688.65070	818.554	20.58	0.9926	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			2.85070	0.854	20.58	0.0074	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			737.96920	868.337	21.00	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			2.16920	0.637	21.00	0.0056	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			18.34280	30.372	16.13	0.2013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			382.54280	262.672	16.13	0.7987	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			2.71710	4.396	21.16	0.0318	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			816.91710	686.696	21.16	0.9682	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,214.99980	1,083.174	24.76	0.9935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			0.79980	0.875	24.76	0.0065	0.00	0	3,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			787.43810	918.176	21.42	0.9958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			1.63810	0.476	21.42	0.0042	0.00	0	7,550
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,544.52690	1,412.574	27.63	0.9980	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			0.32690	0.274	27.63	0.0020	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,234.95890	1,103.111	24.94	0.9940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			0.75890	0.811	24.94	0.0060	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			153.41690	245.295	15.17	0.8067	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			67.61690	27.596	15.17	0.1933	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			886.73460	1,017.967	22.26	0.9976	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			0.93460	0.267	22.26	0.0024	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			956.43180	1,087.879	22.85	0.9984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			0.63180	0.179	22.85	0.0016	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			8.84380	14.558	17.92	0.1021	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			533.04380	406.858	17.92	0.8979	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			718.10410	588.796	20.04	0.9532	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			3.90410	6.496	20.04	0.0468	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			708.26930	579.064	19.93	0.9513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			4.06930	6.764	19.93	0.0487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			46.75450	78.418	13.90	0.4485	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			210.95450	110.718	13.90	0.5515	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			1,115.25170	983.589	23.89	0.9904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			1.05170	1.289	23.89	0.0096	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			53.75040	90.186	13.57	0.4992	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			187.95040	92.486	13.57	0.5008	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,694.41090	1,562.490	29.18	0.9986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.21090	0.189	29.18	0.0014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			668.98010	798.661	20.41	0.9917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			3.18010	0.961	20.41	0.0083	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			936.01450	805.001	22.33	0.9803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			1.81450	2.701	22.33	0.0197	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			446.94410	571.345	18.37	0.9699	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			11.14410	3.645	18.37	0.0301	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.03440	0.034	43.84	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,044.23440	2,912.334	43.84	0.9998	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	14.80	Put			523.44770	397.523	17.81	0.8935	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			9.24770	15.223	17.81	0.1065	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,485.82360	1,617.726	29.00	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.02360	0.026	29.00	0.0002	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			965.84870	834.679	22.59	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			1.64870	2.379	22.59	0.0174	0.00	0	1,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			218.82370	117.122	14.01	0.5677	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			44.62370	74.822	14.01	0.4323	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			0.62000	0.604	25.63	0.0045	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			1,314.82000	1,182.904	25.63	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			1,894.32280	1,762.425	31.30	0.9991	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			0.12280	0.125	31.30	0.0009	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,364.24750	5,232.413	76.97	0.9997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.04750	0.113	76.97	0.0003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put			85.40030	36.516	14.71	0.2457	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call			121.20030	204.215	14.71	0.7543	0.00	0	750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			19.04280	6.514	17.46	0.0522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			354.84280	474.214	17.46	0.9478	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			4,714.41250	4,582.754	76.97	0.9987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			0.21250	0.454	76.97	0.0013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			475.27330	600.765	18.64	0.9745	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			9.47330	3.065	18.64	0.0255	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1.32870	1.779	23.20	0.0131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,035.52870	904.079	23.20	0.9869	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1.28950	1.708	23.28	0.0126	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,045.48950	914.008	23.28	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1.36940	1.853	23.11	0.0137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,025.56940	894.154	23.11	0.9863	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,225.80000	2,357.718	41.47	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			0.00000	0.018	41.47	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,955.80000	4,087.700	22.15	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	0.000	22.15	0.0000	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			267.91780	379.357	16.54	0.9105	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			32.11780	11.657	16.54	0.0895	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,485.80000	2,617.716	45.85	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	0.016	45.85	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,525.81340	1,657.726	29.67	0.9998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			0.01340	0.026	29.67	0.0002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1.23710	0.356	21.84	0.0032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			837.03710	968.056	21.84	0.9968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,785.80000	2,917.707	48.91	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	0.007	48.91	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			678.81350	549.946	19.59	0.9450	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			4.61350	7.646	19.59	0.0550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			2,545.80000	2,677.715	46.86	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	0.015	46.86	0.0001	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			234.84070	130.389	14.24	0.5989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			40.64070	68.089	14.24	0.4011	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			106.87560	48.039	14.26	0.3087	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			92.67560	165.739	14.26	0.6913	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			916.13640	785.241	22.15	0.9786	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			1.93640	2.941	22.15	0.0214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			542.27260	669.751	19.28	0.9827	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			6.47260	2.051	19.28	0.0173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			437.56250	561.562	18.28	0.9682	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			11.76250	3.862	18.28	0.0318	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			827.10850	958.077	21.76	0.9967	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			1.30850	0.377	21.76	0.0033	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,165.11480	1,033.359	24.33	0.9921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			0.91480	1.059	24.33	0.0079	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			886.33830	755.647	21.89	0.9757	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			2.13830	3.347	21.89	0.0243	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,254.92070	1,123.052	25.11	0.9944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			0.72070	0.752	25.11	0.0056	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,815.80010	1,947.722	34.56	0.9998	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			55.73790	24.480	15.90	0.1575	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			213.13790	313.880	15.90	0.8425	0.00	0	50,000
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			115.68760	57.149	14.48	0.3238	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			103.08760	176.549	14.48	0.6762	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			46.41110	19.929	16.23	0.1311	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			243.81110	349.329	16.23	0.8689	0.00	0	0
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			85.18470	39.750	15.05	0.2262	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			174.18470	260.750	15.05	0.7738	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			57.73130	90.299	15.07	0.3834	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			295.33130	195.999	15.07	0.6166	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			18.70670	7.348	16.87	0.0461	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			511.10670	631.648	16.87	0.9539	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			99.71770	52.270	15.17	0.2515	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			192.11770	276.570	15.17	0.7485	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			197.03170	123.295	14.51	0.4326	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			124.33170	182.595	14.51	0.5674	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.10180	0.032	24.17	0.0002	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,090.80180	2,222.732	24.17	0.9998	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			362.71430	464.888	14.96	0.8540	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			62.01430	32.188	14.96	0.1460	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			99.08370	136.665	14.88	0.4423	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			298.38370	203.965	14.88	0.5577	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			458.68720	570.584	15.02	0.9102	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			37.98720	17.884	15.02	0.0898	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			34.28790	15.851	14.88	0.0794	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			496.58790	610.151	14.88	0.9206	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			123.95650	74.281	14.90	0.2731	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	28/03/2019	Foreign Exchange Option	14.18	Call		246.25650	328.581	14.90	0.7269	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		66.10800	34.939	14.89	0.1522	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		368.40800	469.239	14.89	0.8478	0.00	0	6,500
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,489.27130	1,358.233	20.44	0.9810	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		3.27130	4.233	20.44	0.0190	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		244.03220	164.004	15.07	0.4622	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		148.03220	200.004	15.07	0.5378	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		1,134.90300	1,005.361	18.93	0.9515	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		8.90300	11.361	18.93	0.0485	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		242.00270	320.832	14.93	0.7064	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		138.00270	84.832	14.93	0.2936	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		214.18610	287.426	14.97	0.6662	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		160.18610	101.426	14.97	0.3338	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		860.85340	989.442	16.39	0.9812	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		6.85340	3.442	16.39	0.0188	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		41.47200	19.903	14.71	0.0944	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		475.47200	585.903	14.71	0.9056	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		1.79220	0.966	19.63	0.0051	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,305.79220	1,436.966	19.63	0.9949	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		440.14310	332.778	15.94	0.6791	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		74.14310	98.778	15.94	0.3209	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		224.98480	151.715	14.80	0.4190	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		183.98480	242.815	14.80	0.5810	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		3.81740	2.314	18.94	0.0105	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,264.41740	1,395.114	18.94	0.9895	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		86.18350	49.006	14.11	0.1781	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		400.18350	495.106	14.11	0.8219	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		247.56670	173.769	15.20	0.4219	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		213.16670	271.569	15.20	0.5781	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		35.66140	17.611	13.80	0.0771	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		591.26140	705.411	13.80	0.9229	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		171.31230	118.359	15.04	0.2839	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		393.51230	472.859	15.04	0.7161	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		821.18810	711.281	17.99	0.7167	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		131.88810	154.381	17.99	0.2833	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		220.55920	164.869	15.58	0.3082	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		466.25920	543.069	15.58	0.6918	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,321.70860	1,199.890	19.48	0.8458	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		69.00860	79.790	19.48	0.1542	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,645.20810	1,520.406	20.38	0.8981	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		42.50810	50.306	20.38	0.1019	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		670.42560	569.117	17.34	0.6361	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		187.72560	219.017	17.34	0.3639	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		396.59870	464.086	15.89	0.6249	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		289.29870	224.186	15.89	0.3751	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,369.86830	1,496.850	15.19	0.9771	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			12.56830	6.950	15.19	0.0229	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			52.61760	33.554	15.00	0.0898	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			919.91760	1,033.454	15.00	0.9102	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			422.37910	493.117	15.81	0.6485	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			265.07910	203.217	15.81	0.3515	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			9.62430	5.994	15.55	0.0196	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,446.92430	1,575.894	15.55	0.9804	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			291.70010	228.662	15.95	0.3562	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			464.10010	533.762	15.95	0.6438	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			156.08420	113.140	15.37	0.2179	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			668.48420	758.240	15.37	0.7821	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			115.03360	80.469	15.16	0.1688	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			767.43360	865.569	15.16	0.8312	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			229.62330	176.912	15.70	0.2921	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			568.72330	648.812	15.70	0.7079	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			337.86350	272.951	15.94	0.3779	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			478.86350	546.851	15.94	0.6221	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,025.30270	917.710	18.25	0.7190	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			166.30270	191.610	18.25	0.2810	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,236.41630	1,122.589	18.83	0.7762	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			127.41630	146.489	18.83	0.2238	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			343.58720	280.417	15.82	0.3699	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			519.78720	589.717	15.82	0.6301	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			517.06010	585.995	15.86	0.6227	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			357.46010	293.295	15.86	0.3773	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,495.75120	1,378.237	19.22	0.8094	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			115.35120	130.937	19.22	0.1906	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			542.65200	614.168	15.78	0.6411	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			333.05200	271.468	15.78	0.3589	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,436.69380	1,564.458	14.98	0.9500	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			27.09380	21.758	14.98	0.0500	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			846.85350	747.503	17.43	0.6366	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			246.45350	280.203	17.43	0.3634	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,820.91960	1,699.353	19.95	0.8606	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			80.51960	92.053	19.95	0.1394	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			40.04830	28.318	14.65	0.0639	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,309.64830	1,431.018	14.65	0.9361	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			8.14720	6.772	17.94	0.0150	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,282.74720	2,414.572	17.94	0.9850	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			506.71500	427.736	16.18	0.4706	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			413.01500	467.236	16.18	0.5294	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			651.26730	728.861	15.40	0.6905	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			284.76730	229.061	15.40	0.3095	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			601.20930	674.279	15.54	0.6593	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			324.70930	264.479	15.54	0.3407	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			549.11730	617.233	15.70	0.6241	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	10/06/2019	Foreign Exchange Option	14.25	Put			372.61730	307.433	15.70	0.3759	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			196.52980	152.810	15.06	0.2330	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			793.02980	882.610	15.06	0.7670	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			127.00020	142.974	19.17	0.1922	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,684.73910	1,566.823	19.34	0.8193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			203.45340	159.281	15.09	0.2359	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,292.30790	1,181.326	18.38	0.7447	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			175.60790	197.926	18.38	0.2553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,258.21710	1,374.623	14.68	0.9075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			64.91710	48.023	14.68	0.0925	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,351.78730	1,239.402	18.53	0.7580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			337.76510	379.811	16.78	0.4359	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,488.69570	1,615.219	14.96	0.9411	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			35.39570	28.619	14.96	0.0589	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			50.27990	36.724	14.61	0.0742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,353.57990	1,473.324	14.61	0.9258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			806.75340	895.881	15.09	0.7641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			25.46550	20.610	15.69	0.0426	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,507.73800	1,392.131	18.91	0.7892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			141.03800	158.731	18.91	0.2108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,744.10740	3,877.313	21.12	0.9984	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.80740	0.713	21.12	0.0016	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			724.46510	633.211	16.78	0.5641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,166.42290	2,297.246	17.17	0.9780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			13.12290	10.646	17.17	0.0220	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			565.44240	483.301	16.24	0.4881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			418.74240	469.901	16.24	0.5119	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,708.76550	1,837.210	15.69	0.9574	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			442.41010	371.445	15.90	0.4171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			501.12140	562.991	15.92	0.5795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			447.82140	376.391	15.92	0.4205	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			437.03610	366.538	15.88	0.4136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			0.00000	587.631	16.62	0.5427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			0.00000	404.231	16.62	0.4573	404,231.20	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,545.77250	1,672.861	15.15	0.9459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			32.47250	26.261	15.15	0.0541	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			505.71010	568.045	15.90	0.5829	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			292.22620	236.262	15.42	0.3108	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			0.00000	840.206	15.19	0.7389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			0.00000	183.606	15.19	0.2611	183,605.90	1,000	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,086.10650	980.896	17.84	0.6916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			219.40650	247.497	17.84	0.3084	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			510.33610	573.138	15.88	0.5864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			82.54630	61.850	14.76	0.1135	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			474.30100	533.416	16.01	0.5590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			481.00100	406.816	16.01	0.4410	0.00	0	31,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,207.44230	1,321.832	14.73	0.8963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			74.14230	55.232	14.73	0.1037	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			665.52620	742.862	15.42	0.6892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			168.02250	189.329	18.48	0.2457	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,380.06560	1,500.638	14.59	0.9303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			46.76560	34.038	14.59	0.0697	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			853.97670	756.829	17.18	0.6159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			287.27670	323.429	17.18	0.3841	1,617,147.00	5,000	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,165.84630	1,278.450	14.76	0.8865	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,045.25000	1,151.947	14.86	0.8534	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			538.80680	604.437	15.79	0.6070	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			405.50680	337.837	15.79	0.3930	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,805.39140	1,934.488	16.00	0.9630	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			22.09140	17.888	16.00	0.0370	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,334.72250	1,222.729	18.48	0.7543	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			968.59870	1,070.926	14.93	0.8286	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			431.69380	361.664	15.87	0.4102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			514.99380	578.264	15.87	0.5898	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,249.69140	1,365.771	14.69	0.9057	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			66.39140	49.171	14.69	0.0943	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			111.95000	85.347	14.86	0.1466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			380.19890	314.921	15.72	0.3757	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			228.40820	180.389	15.18	0.2579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			761.70820	846.989	15.18	0.7421	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			589.07860	659.527	15.64	0.6415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			355.77860	292.927	15.64	0.3585	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			135.29870	104.326	14.93	0.1714	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			130.47300	146.745	19.10	0.1967	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,765.44680	1,646.305	19.50	0.8318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			108.74680	122.905	19.50	0.1682	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,250.26330	1,140.337	18.27	0.7348	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			183.56330	206.937	18.27	0.2652	206,936.90	1,000	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			563.49890	631.521	15.72	0.6243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			296.52860	240.068	15.44	0.3142	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,368.90720	1,256.138	18.57	0.7617	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			162.20720	182.738	18.57	0.2383	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			393.38130	441.733	16.40	0.4890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			610.08130	525.133	16.40	0.5110	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,587.17300	1,470.145	19.10	0.8033	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			215.51170	243.093	17.89	0.3038	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			700.48740	780.805	15.33	0.7093	7,808,046.00	10,000	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			267.18740	214.205	15.33	0.2907	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			400.47410	449.616	16.35	0.4955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			597.17410	513.016	16.35	0.5045	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			659.82860	736.668	15.44	0.6858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			15.96920	19.764	21.85	0.0326	0.00	0	8,203

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			929.27410	829.189	17.40	0.6427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			262.57410	295.789	17.40	0.3573	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			469.80790	396.532	15.98	0.4342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			483.10790	543.132	15.98	0.5658	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,102.21170	996.493	17.89	0.6962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			118.03910	133.423	19.34	0.1807	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,469.73000	1,596.053	14.90	0.9395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			36.43000	29.453	14.90	0.0605	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			774.39380	860.667	15.15	0.7485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			221.09380	174.067	15.15	0.2515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,542.66920	3,413.164	21.85	0.9674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			165.08730	186.002	18.53	0.2420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			259.13520	207.147	15.30	0.2841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			712.43520	793.747	15.30	0.7159	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,613.70020	1,496.374	19.17	0.8078	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,821.70190	2,694.175	21.30	0.9260	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			45.60190	51.175	21.30	0.0740	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			663.15990	576.141	16.48	0.5282	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			387.05990	433.141	16.48	0.4718	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,650.35660	1,534.510	18.98	0.7942	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			148.25660	165.510	18.98	0.2058	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			633.76780	705.206	15.60	0.6420	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			375.86780	314.206	15.60	0.3580	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,971.72460	1,851.804	19.61	0.8417	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			247.79260	276.895	17.71	0.3202	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			45.17100	38.767	14.97	0.0715	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,503.07100	1,629.767	14.97	0.9285	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			995.00960	895.056	17.38	0.6430	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			282.90960	316.056	17.38	0.3570	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			109.62460	122.804	19.61	0.1583	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			608.22630	677.365	15.67	0.6259	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			400.32630	336.365	15.67	0.3741	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			732.79890	812.651	15.33	0.6994	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			294.89890	241.651	15.33	0.3006	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,119.89260	1,015.895	17.71	0.6798	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			71.02850	54.076	14.56	0.0956	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,344.22850	1,460.276	14.56	0.9044	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,079.64010	1,958.966	19.70	0.8493	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			106.34010	118.666	19.70	0.1507	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,137.79460	1,244.602	14.76	0.8517	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			121.09460	94.902	14.76	0.1483	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,809.03080	1,694.359	18.81	0.7805	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			184.33080	203.259	18.81	0.2195	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			732.71900	805.201	15.49	0.6452	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			417.41900	356.301	15.49	0.3548	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,127.10500	2,007.698	19.33	0.8249	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		441.86170	378.684	15.57	0.3690	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		142.40500	156.598	19.33	0.1751	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		68.19530	58.227	14.87	0.0897	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,583.49530	1,707.127	14.87	0.9103	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,148.02630	1,047.420	17.39	0.6459	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		323.32630	356.320	17.39	0.3541	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		707.16170	777.584	15.57	0.6310	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		105.07620	83.699	14.58	0.1226	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,382.07620	1,494.299	14.58	0.8774	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,991.33990	1,874.594	18.94	0.7945	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		179.13990	196.394	18.94	0.2055	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		577.41620	505.197	15.84	0.4287	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		635.21620	696.997	15.84	0.5713	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,972.29040	1,857.462	18.74	0.7757	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		209.99040	228.962	18.74	0.2243	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		816.95020	890.274	15.43	0.6488	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		449.25020	388.774	15.43	0.3512	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,298.10020	2,178.647	19.21	0.8177	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		165.80020	180.147	19.21	0.1823	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		88.56250	75.252	14.79	0.1022	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,656.26250	1,776.752	14.79	0.8978	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,302.03130	1,199.822	17.46	0.6537	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		349.73130	381.322	17.46	0.3463	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		791.33680	862.756	15.50	0.6360	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		473.63680	411.256	15.50	0.3640	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		139.42470	114.387	14.56	0.1445	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,422.42470	1,531.087	14.56	0.8555	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		708.96890	631.119	16.05	0.4680	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		615.46890	671.319	16.05	0.5320	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,477.91640	4,345.347	22.65	0.9391	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		56.11640	57.347	22.65	0.0609	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put		262.03440	222.668	14.87	0.2312	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call		1,568.91760	1,683.428	14.59	0.8728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put		121.31760	102.128	14.59	0.1272	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put		230.92660	195.034	14.80	0.2097	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,228.52660	1,326.334	14.80	0.7903	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put		246.16210	208.542	14.84	0.2204	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call		1,193.76210	1,289.842	14.84	0.7796	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		620.21820	549.197	15.78	0.4221	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		717.81820	780.497	15.78	0.5779	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call		654.40400	711.872	15.99	0.5420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put		706.80400	630.572	15.99	0.4580	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,299.93130	1,199.476	17.30	0.6383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		387.53130	420.776	17.30	0.3617	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		1,112.94570	1,204.787	14.93	0.7534	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		285.34570	243.487	14.93	0.2466	0.00	0	28,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		3,757.85650	3,626.257	21.21	0.9102	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		85.45650	87.557	21.21	0.0898	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		363.13750	393.933	17.48	0.3425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,385.53750	1,282.633	17.48	0.6575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		904.78110	980.626	15.26	0.6710	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		427.18110	369.327	15.26	0.3290	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		950.84130	862.614	16.56	0.5438	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		518.44130	563.914	16.56	0.4562	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		930.46740	843.069	16.51	0.5374	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		528.06740	574.369	16.51	0.4626	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		578.95780	629.570	16.28	0.4958	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		831.35780	748.270	16.28	0.5042	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		782.34270	849.749	15.59	0.6120	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		544.74270	478.449	15.59	0.3880	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		1,041.15040	949.469	16.76	0.5711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		478.75040	520.769	16.76	0.4289	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,810.72900	1,929.952	14.73	0.9089	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		83.12900	68.652	14.73	0.0911	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		811.53030	881.007	15.51	0.6267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		513.93030	449.707	15.51	0.3733	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,329.21870	1,431.705	14.70	0.8188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		191.61870	160.405	14.70	0.1812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,343.99960	1,447.131	14.68	0.8227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		186.39960	155.831	14.68	0.1773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,725.80060	2,602.832	19.60	0.8475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		143.40060	154.132	19.60	0.1525	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,336.59840	1,439.405	14.69	0.8207	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		188.99840	158.105	14.69	0.1793	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,852.96230	3,985.807	18.35	0.9931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		5.36230	4.507	18.35	0.0069	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,145.91060	2,270.042	14.91	0.9444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		48.31060	38.742	14.91	0.0556	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,586.22500	1,478.316	17.88	0.6977	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		313.82500	339.616	17.88	0.3023	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,330.85690	1,229.495	17.37	0.6454	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		378.45690	410.795	17.37	0.3546	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		989.18020	1,071.153	15.07	0.7074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		361.58020	309.853	15.07	0.2926	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,771.70340	2,648.326	19.66	0.8515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		139.30340	149.626	19.66	0.1485	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		857.07470	929.716	15.38	0.6489	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		469.47470	408.416	15.38	0.3511	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,354.32650	3,224.646	20.49	0.8918	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		101.92650	105.946	20.49	0.1082	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		626.96730	681.749	16.09	0.5256	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		749.36730	670.449	16.09	0.4744	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,951.36990	3,819.043	21.55	0.9176	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			78.96990	80.343	21.55	0.0824	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			376.22410	408.339	17.38	0.3528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,338.62410	1,237.039	17.38	0.6472	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,430.85350	3,300.760	20.63	0.8956	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			98.45350	102.060	20.63	0.1044	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			418.71160	455.251	17.10	0.3855	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,201.11160	1,103.951	17.10	0.6145	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,154.31890	3,026.473	20.16	0.8803	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			111.91890	117.773	20.16	0.1197	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			796.81980	865.256	15.55	0.6194	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			529.21980	463.956	15.55	0.3806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,773.92020	4,642.812	22.72	0.9437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			51.52020	54.112	22.72	0.0563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,106.70390	3,973.868	21.83	0.9229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			74.30390	75.168	21.83	0.0771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			921.16910	998.093	15.22	0.6783	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			413.56910	356.793	15.22	0.3217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			893.99120	969.123	15.29	0.6661	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			436.39120	377.823	15.29	0.3339	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,145.60350	4,012.649	21.89	0.9242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			73.20350	73.949	21.89	0.0758	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,024.66960	1,110.163	15.03	0.7214	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			337.06960	288.863	15.03	0.2786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,777.17210	3,645.495	21.24	0.9110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			84.77210	86.795	21.24	0.0890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,489.17800	1,598.160	14.54	0.8578	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			141.57800	116.860	14.54	0.1422	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			971.80670	1,052.000	15.10	0.7003	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			374.20670	320.700	15.10	0.2997	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,159.63440	1,253.968	14.87	0.7688	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			899.48890	973.955	15.37	0.6532	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			477.18890	417.355	15.37	0.3468	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,438.23420	1,335.370	17.54	0.6559	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			380.53420	411.970	17.54	0.3441	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			239.01640	258.754	18.73	0.2315	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,116.71640	2,002.154	18.73	0.7685	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,458.87520	2,339.669	19.19	0.8097	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			191.17520	206.269	19.19	0.1903	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			873.83830	946.521	15.44	0.6414	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			501.53830	439.921	15.44	0.3586	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			107.28240	90.785	14.66	0.1114	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,729.58240	1,847.385	14.66	0.8886	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			171.82390	144.223	14.63	0.1614	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,467.62390	1,574.423	14.63	0.8386	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,286.84710	2,172.803	18.86	0.7651	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			264.04710	284.803	18.86	0.2349	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			981.37070	1,057.037	15.39	0.6574	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			504.17070	445.037	15.39	0.3426	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,598.34260	1,494.797	17.75	0.6616	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,495.52650	1,600.241	14.72	0.8209	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,802.18350	1,917.359	14.56	0.8814	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			124.98350	105.359	14.56	0.1186	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			405.54260	436.797	17.75	0.3384	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,629.11670	2,510.499	19.31	0.8030	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			216.31670	232.498	19.31	0.1970	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			955.69880	1,029.691	15.46	0.6464	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			528.49880	467.691	15.46	0.3536	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			208.32650	178.241	14.72	0.1791	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,428.59270	2,313.251	18.91	0.7615	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			287.79270	308.551	18.91	0.2385	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,055.06570	1,131.557	15.36	0.6618	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			525.86570	466.257	15.36	0.3382	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,770.69930	2,651.013	19.34	0.7971	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			550.15290	488.924	15.43	0.3486	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			239.89930	256.313	19.34	0.2029	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			139.05620	116.091	14.41	0.1228	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,868.25620	1,981.391	14.41	0.8772	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,730.99070	1,625.773	17.86	0.6641	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			430.19070	461.073	17.86	0.3359	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,029.35290	1,104.224	15.43	0.6514	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			243.93200	211.090	14.77	0.1926	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,538.63200	1,642.090	14.77	0.8074	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			880.83490	801.634	16.20	0.4657	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			779.13490	836.434	16.20	0.5343	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,885.21460	3,016.618	13.31	0.9776	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			20.71460	14.918	13.31	0.0224	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,414.12770	1,511.645	14.95	0.7674	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			319.62770	279.945	14.95	0.2326	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,159.94960	1,243.094	15.23	0.6899	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,560.69980	1,459.514	17.50	0.6248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,568.38550	1,467.024	17.51	0.6262	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			507.52170	543.716	17.49	0.3767	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,553.02170	1,452.016	17.49	0.6233	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,005.72260	2,121.549	14.24	0.8929	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			121.22260	99.849	14.24	0.1071	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			505.19980	541.214	17.50	0.3752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			420.69920	372.613	15.14	0.2849	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,555.46790	2,438.490	19.02	0.7663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			289.96790	310.190	19.02	0.2337	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			985.81900	1,056.087	15.63	0.6218	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			641.31900	574.387	15.63	0.3782	0.00	0	49,600



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			502.88550	538.724	17.51	0.3738	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			444.59170	394.674	15.18	0.2965	1,973,368.50	5,000	15,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,909.75750	1,801.473	18.12	0.6830	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			414.25750	443.173	18.12	0.3170	2,215,865.50	5,000	15,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,869.05200	1,761.501	18.05	0.6769	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			423.55200	453.201	18.05	0.3231	44,957,539.20	99,200	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,235.19920	1,324.313	15.14	0.7151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			368.01780	324.177	15.04	0.2584	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,900.12100	2,013.260	14.37	0.8752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			145.62100	121.560	14.37	0.1248	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,872.47180	2,751.652	19.41	0.7975	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			246.97180	263.352	19.41	0.2025	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,199.09170	1,286.374	15.18	0.7035	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			475.44960	421.394	15.23	0.3101	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,408.76530	2,293.863	18.83	0.7499	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			313.26530	335.563	18.83	0.2501	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,332.28700	5,201.151	22.32	0.9230	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			86.78700	92.851	22.32	0.0770	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,322.51780	1,415.877	15.04	0.7416	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,576.62820	2,460.793	18.97	0.7577	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			313.12820	334.493	18.97	0.2423	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,133.45700	1,210.783	15.33	0.6666	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			546.95700	487.083	15.33	0.3334	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,918.76480	2,798.778	19.39	0.7910	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			265.26480	282.478	19.39	0.2090	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			151.84540	125.938	14.23	0.1258	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,938.34540	2,049.638	14.23	0.8742	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,877.67900	1,771.631	17.99	0.6672	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			454.17900	485.331	17.99	0.3328	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,107.65220	1,183.477	15.40	0.6568	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			571.15220	509.777	15.40	0.3432	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			279.74280	245.077	14.86	0.2048	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,579.84280	1,682.277	14.86	0.7952	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			313.47960	277.493	14.94	0.2153	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,616.07960	1,717.193	14.94	0.7847	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			890.58660	815.658	16.04	0.4263	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,002.28660	1,066.958	16.04	0.5737	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			347.85210	310.073	15.00	0.2243	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,654.55210	1,756.873	15.00	0.7757	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,030.75780	3,169.540	12.13	0.9765	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			19.85780	16.840	12.13	0.0235	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,420.31080	1,512.924	15.27	0.7084	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			509.41080	460.224	15.27	0.2916	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			746.06920	795.063	17.03	0.4511	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,435.16920	1,342.363	17.03	0.5489	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,148.12440	3,026.256	19.41	0.7697	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			339.02440	358.956	19.41	0.2303	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			743.12350	791.928	17.04	0.4497	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,442.22350	1,349.228	17.04	0.5503	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			740.19080	788.812	17.05	0.4483	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,449.29080	1,356.112	17.05	0.5517	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			385.02660	343.976	15.10	0.2325	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,699.22660	1,799.176	15.10	0.7675	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			418.79010	375.699	15.19	0.2399	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,735.89010	1,832.299	15.19	0.7601	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			458.01270	413.005	15.33	0.2468	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,791.61270	1,884.405	15.33	0.7532	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,117.44280	1,174.769	16.96	0.5447	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,204.24280	1,124.269	16.96	0.4553	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,124.92660	1,182.627	16.94	0.5475	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,191.72660	1,112.127	16.94	0.4525	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,121.17440	1,178.690	16.95	0.5461	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,197.97440	1,118.190	16.95	0.4539	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,327.86710	1,246.323	17.02	0.4667	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,141.26710	1,196.523	17.02	0.5333	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,237.17950	1,293.381	16.82	0.5479	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,319.57950	1,239.281	16.82	0.4521	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,244.68030	1,300.980	16.79	0.5503	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,307.08030	1,226.880	16.79	0.4497	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,240.91980	1,297.174	16.81	0.5491	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,313.31980	1,233.074	16.81	0.4509	0.00	0	0
<b>Total \$ / R Option</b>												<b>59,366,740.20</b>	<b>127,200</b>	<b>6,573,294</b>
<b>Total \$ / R</b>												<b>2,305,834,726.30</b>	<b>282,297</b>	<b>7,823,298</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.41770		14.28580			0.0000	0.00	0	61
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.56660		14.43330			0.0000	0.00	0	465
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.73130		14.59760			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.89170		14.75450			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.06270		14.92090			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>526</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			28,476.88790	39,807.727	16.72	0.9196	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			2,896.88790	1,037.727	16.72	0.0804	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			27,630.58620	38,869.850	16.63	0.9152	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			3,050.58620	1,099.850	16.63	0.0848	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			29,330.43070	40,749.082	16.82	0.9238	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			2,750.43070	979.082	16.82	0.0762	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			50,571.01260	56,804.493	15.90	0.5829	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			44,241.01260	37,144.493	15.90	0.4171	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			50,112.14380	56,299.087	15.92	0.5795	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			44,782.14380	37,639.087	15.92	0.4205	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	14/06/2019	Foreign Exchange Option	14.36	Call			51,033.61490	57,313.778	15.88	0.5864	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			43,703.61490	36,653.778	15.88	0.4136	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			63,468.92710	69,023.248	16.06	0.5303	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			73,708.92710	65,893.248	16.06	0.4697	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			63,081.89370	68,597.886	16.07	0.5279	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			74,321.89370	66,467.886	16.07	0.4721	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			63,858.67870	69,451.438	16.05	0.5326	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			73,098.67870	65,321.438	16.05	0.4674	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			118,777.72920	127,389.679	15.19	0.6996	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			45,327.72920	40,219.679	15.19	0.3004	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			118,216.43050	126,769.543	15.20	0.6977	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			45,766.43050	40,599.543	15.20	0.3023	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			119,341.35970	128,012.439	15.19	0.7016	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			44,891.35970	39,842.439	15.19	0.2984	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			108,262.81420	115,170.875	15.91	0.5952	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			84,172.81420	76,900.875	15.91	0.4048	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			107,829.78910	114,711.762	15.92	0.5935	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			84,739.78910	77,441.762	15.92	0.4065	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			108,697.03790	115,631.832	15.90	0.5968	0.00	0	0	
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			83,607.03790	76,361.832	15.90	0.4032	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>526</b>
£ / R	On	18/03/2019	Foreign Exchange Future			19.01360	18.75850		0.0000		38,445,499.20	2,022	40,832	
£ / R	On	29/03/2019	Foreign Exchange Future			19.04820	18.79290		0.0000		0.00	0	80	
£ / R	On	15/04/2019	Foreign Exchange Future			19.10220	18.84620		0.0000		0.00	0	43	
£ / R	On	26/04/2019	Foreign Exchange Future			19.13700	18.88060		0.0000		0.00	0	120	
£ / R	On	29/04/2019	Foreign Exchange Future			19.14650	18.88990		0.0000		0.00	0	27	
£ / R	On	14/06/2019	Foreign Exchange Future			19.29300	19.03460		0.0000		409,802,613.00	21,241	197,834	
£ / R	On	16/09/2019	Foreign Exchange Future			19.59830	19.33730		0.0000		0.00	0	19,514	
£ / R	On	13/12/2019	Foreign Exchange Future			19.89130	19.62370		0.0000		0.00	0	12,565	
£ / R	On	16/03/2020	Foreign Exchange Future			20.20610	19.93020		0.0000		188,886,622.80	9,348	4,674	
<b>Total £ / R Future</b>												<b>637,134,735.00</b>	<b>32,611</b>	<b>275,689</b>
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put		2,681.73850	2,426.603	33.03	0.9990	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call		0.23850	0.203	33.03	0.0010	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put		1,246.68640	992.075	22.70	0.9706	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call		5.18640	5.675	22.70	0.0294	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put		1,425.00880	1,169.693	23.92	0.9827	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call		3.50880	3.293	23.92	0.0173	0.00	0	1,500	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		318.96300	113.381	13.53	0.4788	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		77.46300	126.981	13.53	0.5212	0.00	0	3,000	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call		773.66980	1,017.348	22.91	0.9801	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put		15.16980	3.748	22.91	0.0199	0.00	0	500	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		505.91300	733.246	20.35	0.9496	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	Put			37.41300	9.646	20.35	0.0504	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Put			224.39030	71.259	14.78	0.3275	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.87	Call			112.89030	214.859	14.78	0.6725	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			44.41840	65.978	15.30	0.3061	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			475.91840	242.378	15.30	0.6939	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			497.09580	723.559	20.26	0.9479	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			38.59580	9.959	20.26	0.0521	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			488.31600	713.883	20.16	0.9463	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			39.81600	10.283	20.16	0.0537	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			44.10630	16.773	16.04	0.0601	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			747.00630	974.973	16.04	0.9399	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			91.13160	46.169	14.76	0.1105	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			827.33160	1,038.369	14.76	0.8895	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			122.35770	71.425	14.96	0.1383	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			892.95770	1,098.425	14.96	0.8617	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,268.67690	1,499.571	15.30	0.9304	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			58.77690	33.071	15.30	0.0696	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			801.44860	962.181	14.94	0.6919	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			396.84860	299.182	14.94	0.3081	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			795.45320	955.504	14.94	0.6894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			400.85320	302.504	14.94	0.3106	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			807.46730	968.884	14.95	0.6944	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			392.86730	295.884	14.95	0.3056	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			197.39300	141.519	15.16	0.1724	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,231.99300	1,434.519	15.16	0.8276	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,086.52240	1,245.364	14.65	0.6678	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			579.22240	477.064	14.65	0.3322	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,098.09490	1,257.960	14.65	0.6714	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			570.79490	469.660	14.65	0.3286	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			374.19960	305.170	14.81	0.2373	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,441.49960	1,633.470	14.81	0.7627	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,092.29890	1,251.652	14.65	0.6696	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			574.99890	473.352	14.65	0.3304	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			882.47800	996.804	15.02	0.5139	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,228.77800	1,075.504	15.02	0.4861	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			890.33160	1,005.448	15.01	0.5170	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,216.63160	1,064.148	15.01	0.4830	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			886.39410	1,001.122	15.01	0.5154	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,222.69410	1,069.822	15.01	0.4846	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			0.00000	672.923	15.01	0.3145	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			0.00000	1,879.023	15.01	0.6855	939,511.50	500	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,069.41190	1,189.647	15.23	0.5185	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,439.21190	1,283.547	15.23	0.4815	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,065.53090	1,185.419	15.23	0.5172	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,445.33090	1,289.319	15.23	0.4828	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,073.30520	1,193.888	15.23	0.5197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,433.10520	1,277.788	15.23	0.4803	0.00	0	0
<b>Total £ / R Option</b>												<b>939,511.50</b>	<b>500</b>	<b>8,500</b>
<b>Total £ / R</b>												<b>638,074,246.50</b>	<b>33,111</b>	<b>284,189</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12960		0.12850			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13180		0.13070			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13430		0.13320			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13670		0.13550			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13940		0.13820			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			208.28710	125.767	17.25	0.5567	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,850.03020	1,960.000	19.34	1.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.03020	0.000	19.34	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			850.15220	960.199	22.89	0.9980	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			0.15220	0.199	22.89	0.0020	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			58.28710	85.767	17.25	0.4433	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,130.06230	1,049.319	19.88	0.7092	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,140.02540	1,231.487	15.19	0.8965	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			70.02540	51.487	15.19	0.1035	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			504.83180	559.505	17.61	0.5789	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			434.83180	379.505	17.61	0.4211	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			200.06230	229.319	19.88	0.2908	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,131.34940	1,062.244	18.98	0.5941	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,459.25330	1,543.711	15.49	0.8579	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			139.25330	113.711	15.49	0.1421	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			828.58580	889.250	17.29	0.6274	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			508.58580	459.250	17.29	0.3726	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			451.34940	492.244	18.98	0.4059	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,739.30110	1,829.387	15.76	0.8464	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			189.30110	159.387	15.76	0.1536	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,106.84210	1,176.197	17.27	0.6591	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			556.84210	506.197	17.27	0.3409	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			694.01840	745.734	18.83	0.4744	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,144.01840	1,075.734	18.83	0.5256	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			961.62560	1,020.022	18.76	0.5285	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,141.62560	1,080.022	18.76	0.4715	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			657.80260	705.665	20.02	0.3961	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,837.80260	1,765.665	20.02	0.6039	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,407.04040	1,477.183	17.29	0.6874	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			587.04040	537.183	17.29	0.3126	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Future			16.30960		16.10900			0.0000	538,216.80	33	44,640
€ / R	On	29/03/2019	Foreign Exchange Future			16.34530		16.14450			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.40140		16.19980			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.43750		16.23540			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.58620		16.38210			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.59950		16.39540			0.0000	27,588,369.00	1,662	119,619
€ / R	On	14/08/2019	Foreign Exchange Future			16.80680		16.60040			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.91880		16.71230			0.0000	0.00	0	21,948
€ / R	On	13/12/2019	Foreign Exchange Future			17.22800		17.01560			0.0000	0.00	0	17,761
€ / R	On	10/02/2020	Foreign Exchange Future			17.44200		17.22830			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.56640		17.34660			0.0000	153,214,140.80	8,722	4,361
<b>Total € / R Future</b>												<b>181,340,726.60</b>	<b>10,417</b>	<b>208,387</b>
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.05170	0.048	45.07	0.0002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			120.08910	38.719	13.02	0.2569	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.87840	1.521	22.35	0.0105	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,221.87840	1,021.921	22.35	0.9895	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			86.60010	214.409	13.20	0.7656	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			107.60010	34.809	13.20	0.2344	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,541.05170	3,340.448	45.07	0.9998	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			7.85990	2.140	18.04	0.0171	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			56.08890	17.308	14.39	0.1258	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			165.08890	326.908	14.39	0.8742	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			82.76680	206.314	13.11	0.7546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			113.76680	36.714	13.11	0.2454	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			79.08910	198.319	13.02	0.7431	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			516.85990	711.740	18.04	0.9829	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			292.39600	165.055	13.01	0.4719	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			116.89600	190.355	13.01	0.5281	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			332.62800	219.796	14.10	0.4221	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			252.42800	341.196	14.10	0.5779	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			455.73930	329.323	14.85	0.4815	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			271.13930	346.823	14.85	0.5185	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			13.07440	10.954	15.62	0.0224	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,145.17440	2,347.154	15.62	0.9776	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			335.84190	402.545	15.51	0.4366	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			800.44190	663.045	15.51	0.5634	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,146.42690	1,317.692	13.53	0.8811	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			101.02690	68.192	13.53	0.1189	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			332.98670	399.183	15.53	0.4337	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			807.58670	669.683	15.53	0.5663	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			330.15890	395.845	15.55	0.4309	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			814.75890	676.345	15.55	0.5691	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			365.32670	287.618	14.05	0.2863	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			935.72670	1,064.418	14.05	0.7137	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,145.60330	2,955.026	19.11	0.8843	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			96.00330	111.826	19.11	0.1157	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			819.36870	936.853	14.30	0.6612	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			458.96870	370.053	14.30	0.3388	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			497.44060	574.026	15.31	0.4717	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			907.04060	777.226	15.31	0.5283	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,855.59050	1,691.103	16.94	0.7167	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			297.89050	339.903	16.94	0.2833	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			389.25380	444.638	16.22	0.3558	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,456.95380	1,305.838	16.22	0.6442	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,135.84380	1,966.323	17.43	0.7572	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			248.14380	285.123	17.43	0.2428	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			387.09820	442.173	16.23	0.3542	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,464.79820	1,313.373	16.23	0.6458	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			391.42270	447.118	16.20	0.3575	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,449.12270	1,298.318	16.20	0.6425	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,332.11510	1,487.990	13.78	0.8049	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			239.81510	189.190	13.78	0.1951	0.00	0	14,429
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,320.97020	1,463.108	14.08	0.7223	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			455.37020	385.108	14.08	0.2777	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,813.29990	3,616.516	19.20	0.8401	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			274.73450	306.648	18.25	0.2130	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,319.05440	3,519.547	13.90	0.9739	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			33.45440	21.547	13.90	0.0261	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,567.37610	1,421.142	16.09	0.5979	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,978.97160	3,172.833	13.72	0.9598	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			53.37160	34.833	13.72	0.0402	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,619.75720	1,778.593	13.89	0.7970	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			304.15720	250.593	13.89	0.2030	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,049.13450	2,868.648	18.25	0.7870	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			208.89990	224.516	19.20	0.1599	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			570.49760	636.351	16.11	0.4007	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,574.89760	1,428.351	16.11	0.5993	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			568.03120	633.568	16.12	0.3993	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,582.43120	1,435.568	16.12	0.6007	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			572.97610	639.142	16.09	0.4021	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			869.60950	764.030	14.76	0.4004	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,097.90950	1,206.030	14.76	0.5996	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			909.35350	801.276	14.83	0.4118	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,067.65350	1,173.276	14.83	0.5882	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			683.88340	591.278	14.38	0.3421	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,262.18340	1,383.278	14.38	0.6579	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			819.75130	717.438	14.66	0.3855	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,138.05130	1,249.438	14.66	0.6145	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,826.61530	1,677.937	16.22	0.5894	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			708.23760	779.841	16.20	0.4130	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,811.63760	1,663.441	16.20	0.5870	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			705.72120	777.080	16.21	0.4118	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,819.12120	1,670.680	16.21	0.5882	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			703.21530	774.337	16.22	0.4106	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>674,866</b>
<b>Total € / R</b>												<b>181,340,726.60</b>	<b>10,417</b>	<b>883,253</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.19410		10.12550			0.0000	3,465,994.00	340	4,865
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.31330		10.24350			0.0000	928,197.00	90	15,437
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.44760		10.37680			0.0000	1,044,760.00	100	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.58020		10.50550			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.72270		10.64430			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>5,438,951.00</b>	<b>530</b>	<b>21,215</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			7.22640	10.998	13.30	0.1375	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			251.72640	186.898	13.30	0.8625	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			8.42160	12.879	12.93	0.1598	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			232.92160	168.779	12.93	0.8402	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			7.79860	11.896	13.11	0.1482	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			242.29860	177.796	13.11	0.8518	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			823.47560	762.202	14.11	0.8076	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			65.78520	74.155	14.14	0.1894	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			832.28520	770.855	14.14	0.8106	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			64.61800	72.834	14.17	0.1864	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			841.11800	779.534	14.17	0.8136	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			66.97560	75.502	14.11	0.1924	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			615.86100	564.254	12.60	0.6148	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			228.16560	247.833	12.56	0.3927	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			601.36560	550.233	12.56	0.6073	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			225.39680	244.826	12.58	0.3889	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			608.59680	557.226	12.58	0.6111	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			222.66100	241.854	12.60	0.3852	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			309.72900	332.318	12.78	0.4157	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			704.22900	652.118	12.78	0.5843	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			306.78990	329.183	12.80	0.4127	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			711.28990	658.983	12.80	0.5873	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			312.69230	335.486	12.77	0.4188	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			697.19230	645.286	12.77	0.5812	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			776.06690	722.026	12.95	0.6141	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			281.56690	302.226	12.95	0.3859	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			796.37170	743.689	12.95	0.5659	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			387.63010	413.159	12.96	0.4315	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			803.33010	750.459	12.96	0.5685	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			384.61660	409.955	12.98	0.4289	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			810.31660	757.255	12.98	0.5711	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			390.67170	416.388	12.95	0.4341	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 AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>5,438,951.00</b>	<b>530</b>	<b>22,215</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.82470		10.67970			0.0000	0.00	0	500
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.95910		10.81220			0.0000	0.00	0	400
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.10610		10.95870			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.24850		11.09770			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.40130		11.24710			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			44.89410	121.281	12.50	0.7283	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			95.19410	26.581	12.50	0.2717	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			41.86830	113.544	12.36	0.7089	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			102.16830	28.844	12.36	0.2911	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			48.12280	129.187	12.64	0.7467	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			88.42280	24.487	12.64	0.2533	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			313.52920	388.903	13.82	0.5966	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			301.32920	229.803	13.82	0.4034	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			309.18760	383.509	13.83	0.5914	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			306.98760	234.409	13.83	0.4086	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			318.21580	394.354	13.81	0.6018	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			296.01580	225.254	13.81	0.3982	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			282.71520	332.268	14.34	0.4229	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			714.01520	616.168	14.34	0.5771	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			279.88460	329.000	14.36	0.4197	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			721.18460	622.900	14.36	0.5803	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			285.57380	335.568	14.32	0.4261	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			706.87380	609.468	14.32	0.5739	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			370.35890	420.828	14.06	0.4409	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			812.65890	712.328	14.06	0.5591	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			367.39260	417.490	14.08	0.4383	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			819.69260	718.990	14.08	0.5617	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			373.34900	424.193	14.05	0.4436	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			805.64900	705.693	14.05	0.5564	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			458.96540	511.039	13.94	0.4569	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			901.86540	799.739	13.94	0.5431	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			455.89830	507.650	13.96	0.4546	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			908.79830	806.350	13.96	0.5454	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			462.05340	514.455	13.93	0.4592	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			894.95340	793.155	13.93	0.5408	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,300</b>
CF CANDCO	On	18/03/2019	Foreign Exchange Future					0.00000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAHF Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHF</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	18/03/2019	Foreign Exchange Future			14.33670		14.18640			0.0000	0.00	0	893
CHF / R	On	14/06/2019	Foreign Exchange Future			14.60400		14.45120			0.0000	0.00	0	1,393
CHF / R	On	16/09/2019	Foreign Exchange Future			14.89980		14.74510			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.18630		15.02650			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.50090		15.33520			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,386</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			27.44170	46.334	14.73	0.2986	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			311.04170	179.634	14.73	0.7014	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			26.36190	44.457	14.90	0.2872	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			319.96190	187.757	14.90	0.7128	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			28.57270	48.311	14.55	0.3106	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			302.17270	171.610	14.55	0.6894	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			337.43350	395.536	15.44	0.4716	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			616.23350	521.536	15.44	0.5284	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			334.16690	391.812	15.46	0.4682	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			622.96690	527.812	15.46	0.5318	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			340.73070	399.297	15.41	0.4750	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			609.53070	515.297	15.41	0.5250	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			352.16180	398.012	16.63	0.3540	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,297.06180	1,188.211	16.63	0.6460	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			349.98380	395.570	16.65	0.3522	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,304.88380	1,195.770	16.65	0.6478	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			354.35090	400.465	16.61	0.3558	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,289.25090	1,180.665	16.61	0.6442	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			524.12110	577.981	16.88	0.3969	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,447.62110	1,341.681	16.88	0.6031	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			521.66320	575.298	16.90	0.3953	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,455.16320	1,348.998	16.90	0.6047	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			519.21350	572.630	16.91	0.3938	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,462.71350	1,356.330	16.91	0.6062	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			595.27600	649.371	17.49	0.3775	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,890.07600	1,778.471	17.49	0.6225	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			593.05930	646.977	17.50	0.3764	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,897.85930	1,786.077	17.50	0.6236	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			597.49680	651.771	17.47	0.3787	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,882.29680	1,770.871	17.47	0.6213	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>2,386</b>
CNH / R	On	18/03/2019	Foreign Exchange Future			2.14590		2.12760			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
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16810		2.14940			0.0000	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Future			2.19190		2.17320			0.0000	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Future			2.21470		2.19550			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			340.84310	481.557	15.62	0.8833	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			64.84310	22.557	15.62	0.1167	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			509.92880	670.040	17.17	0.9409	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			33.92880	11.040	17.17	0.0591	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			423.00890	574.724	16.40	0.9170	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			47.00890	15.724	16.40	0.0830	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			66.97440	48.516	13.34	0.0726	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,772.27950	1,938.169	13.33	0.9166	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			78.27950	57.169	13.33	0.0834	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,685.05800	1,848.046	13.32	0.9046	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			91.05800	67.046	13.32	0.0954	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,860.97440	2,029.516	13.34	0.9274	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Call			1,295.36340	1,413.445	13.15	0.7099	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.09	Put			463.36340	394.445	13.15	0.2901	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Call			1,234.67620	1,344.600	13.11	0.6927	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.10	Put			502.67620	425.600	13.11	0.3073	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Call			1,358.03190	1,484.061	13.18	0.7266	0.00	0	0
CNH / R	On	16/09/2019	Foreign Exchange Option	2.08	Put			426.03190	365.061	13.18	0.2734	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Put			634.02920	559.379	13.32	0.3168	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Call			1,432.96610	1,546.684	13.37	0.6681	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.12	Put			677.96610	599.684	13.37	0.3319	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Call			1,546.78840	1,667.741	13.27	0.6982	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.10	Put			591.78840	520.741	13.27	0.3018	0.00	0	0
CNH / R	On	13/12/2019	Foreign Exchange Option	2.11	Call			1,489.02920	1,606.379	13.32	0.6832	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			2.18620		2.15950			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22620		2.19910			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27030		2.24280			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.31310		2.28510			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.36000		2.33060			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,014.01560	752.631	18.97	0.9311	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			15.17260	22.187	16.70	0.1087	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			820.17260	560.187	16.70	0.8913	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			12.13640	17.831	17.84	0.0858	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			917.13640	655.831	17.84	0.9142	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			9.01560	14.631	18.97	0.0689	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			383.10370	286.000	13.40	0.2916	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			816.50690	983.622	13.48	0.6836	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			425.50690	321.622	13.48	0.3164	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			934.40690	1,115.031	13.33	0.7325	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			343.40690	253.031	13.33	0.2675	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			874.10370	1,048.000	13.40	0.7084	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			403.56240	470.507	14.80	0.3187	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,975.56240	1,767.506	14.80	0.6813	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			444.86430	519.196	14.63	0.3452	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,816.86430	1,616.196	14.63	0.6548	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			423.68680	494.251	14.72	0.3317	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,895.68680	1,691.251	14.72	0.6683	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			417.65370	476.229	15.61	0.2667	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,966.65370	2,745.229	15.61	0.7333	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			401.56220	459.461	15.69	0.2586	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,050.56220	2,828.461	15.69	0.7414	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			434.41120	493.694	15.53	0.2751	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,883.41120	2,662.695	15.53	0.7249	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			555.48090	623.696	15.75	0.2888	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,349.48090	3,123.696	15.75	0.7112	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			538.55820	604.518	15.80	0.2814	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,432.55820	3,204.518	15.80	0.7186	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			572.98160	643.512	15.69	0.2964	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,266.98160	3,043.512	15.69	0.7036	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.83710		1.82030			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85970		1.84310			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88470		1.86780			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90800		1.89060			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			333.09790	490.655	17.91	0.8943	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			30.09790	19.655	17.91	0.1057	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			246.37490	401.029	17.26	0.8461	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			43.37490	30.029	17.26	0.1539	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			424.38340	583.761	18.55	0.9286	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			21.38340	12.761	18.55	0.0714	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,070.58890	1,186.153	15.09	0.7768	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			239.58890	189.153	15.09	0.2232	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,004.53150	1,115.068	15.19	0.7527	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			273.53150	218.068	15.19	0.2473	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,139.47710	1,259.926	14.99	0.8000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			208.47710	162.926	14.99	0.2000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,086.87850	1,176.854	15.37	0.6452	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			608.87850	529.854	15.37	0.3548	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,035.59930	1,122.778	15.48	0.6260	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			657.59930	575.778	15.48	0.3740	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,140.20520	1,233.053	15.27	0.6645	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			562.20520	486.053	15.27	0.3355	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,293.65370	1,387.226	15.59	0.6315	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			787.65370	707.226	15.59	0.3685	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,245.46200	1,335.881	15.69	0.6159	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			839.46200	755.881	15.69	0.3841	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,343.54160	1,440.298	15.50	0.6471	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			737.54160	660.298	15.50	0.3529	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/03/2019	Foreign Exchange Future			0.14380		0.14250			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14320		0.14190			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14270		0.14140			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14190		0.14060			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13940		0.13810			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			1.67830		1.65540			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70130		1.67810			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.72650		1.70310			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75040		1.72650			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			9.86310		9.81230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.98120		9.92970			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.11090		10.05910			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.23650		10.18210			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.36940		10.31220			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	Call			287.27000	334.892	15.25	0.9734	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			4.97000	1.792	15.25	0.0266	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			277.71220	325.082	15.11	0.9707	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			5.41220	1.982	15.11	0.0293	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			296.86510	344.721	15.39	0.9759	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			4.56510	1.621	15.39	0.0241	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			273.42480	295.462	13.16	0.5500	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			263.72480	234.262	13.16	0.4500	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			268.76340	290.487	13.18	0.5440	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			269.06340	239.287	13.18	0.4560	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			278.14560	300.496	13.15	0.5561	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			258.44560	229.296	13.15	0.4439	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			483.77040	510.750	12.83	0.6295	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			274.67040	249.850	12.83	0.3705	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			478.33800	505.086	12.84	0.6253	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			279.23800	254.186	12.84	0.3747	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			489.24440	516.458	12.82	0.6337	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			270.14440	245.558	12.82	0.3663	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			406.87200	426.261	13.50	0.4858	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			574.77200	539.761	13.50	0.5142	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			403.21090	422.433	13.51	0.4826	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			581.11090	545.933	13.51	0.5174	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			410.56420	430.118	13.48	0.4891	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			568.46420	533.618	13.48	0.5109	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			481.03980	501.917	13.71	0.4858	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			688.83980	652.517	13.71	0.5142	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			477.44470	498.184	13.73	0.4831	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			695.24470	658.784	13.73	0.5169	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			484.66090	505.676	13.70	0.4885	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			682.46090	646.276	13.70	0.5115	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			1.34600		1.33790			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35230		1.34420			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35780		1.34990			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36210		1.35410			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	60.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			21.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			121.00000	40.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			79.00000	160.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			242.00000	323.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			142.00000	223.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			342.00000	423.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			199.00000	278.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			99.00000	178.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			299.00000	378.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			141.00000	221.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			41.00000	121.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			241.00000	321.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.31880		1.31310			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32450		1.31880			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33040		1.32470			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33570		1.33000			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34150		1.33570			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13120		1.12760			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13960		1.13590			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14850		1.14490			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15690		1.15320			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16620		1.16260			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>587</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.64150		10.53850			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.76980		10.66600			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.91170		10.80770			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.05150		10.94440			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			212.08950	305.353	14.95	0.9507	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			13.58950	3.853	14.95	0.0493	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			203.25580	295.745	14.84	0.9461	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			14.75580	4.245	14.84	0.0539	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			221.01170	314.996	15.06	0.9549	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
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			12.51170	3.496	15.06	0.0451	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			60.10170	42.584	12.75	0.1212	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			732.37000	819.532	12.73	0.8853	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			56.37000	39.732	12.73	0.1147	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			724.21460	810.940	12.74	0.8821	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			58.21460	41.140	12.74	0.1179	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			716.10170	802.384	12.75	0.8788	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			562.16010	624.083	13.01	0.6697	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			274.46010	232.383	13.01	0.3303	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			556.61750	618.113	13.02	0.6659	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			278.91750	236.413	13.02	0.3341	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			551.11640	612.187	13.04	0.6621	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			283.41640	240.487	13.04	0.3379	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			650.91120	711.059	13.23	0.6418	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			376.51120	329.559	13.23	0.3582	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			645.74640	705.536	13.24	0.6387	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			381.34640	334.036	13.24	0.3613	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			656.10610	716.617	13.22	0.6450	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			371.70610	325.117	13.22	0.3550	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/03/2019	Foreign Exchange Future			2.62930		2.60680			0.0000	0.00	0	25,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.53070		2.50970			0.0000	0.00	0	1,400
TRY / R	On	16/09/2019	Foreign Exchange Future			2.44170		2.42260			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.37260		2.35400			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>26,400</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			0.89670	1.145	19.10	0.0474	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			124.09670	101.845	19.10	0.9526	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			0.71180	0.986	20.00	0.0400	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			133.91180	111.686	20.00	0.9600	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			1.13490	1.347	18.19	0.0568	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			114.33490	92.046	18.19	0.9432	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.54430	0.558	25.35	0.0056	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,020.84430	999.858	25.35	0.9944	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.50850	0.521	25.35	0.0053	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,030.80850	1,009.821	25.35	0.9947	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.58250	0.598	25.35	0.0060	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,010.88250	989.898	25.35	0.9940	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			156.14240	167.893	17.02	0.6462	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			83.54240	76.193	17.02	0.3538	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			149.91190	161.470	16.94	0.6335	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			87.31190	79.770	16.94	0.3665	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			162.49770	174.440	17.09	0.6587	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			79.89770	72.740	17.09	0.3413	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			188.55190	199.278	18.44	0.6288	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			114.55190	106.678	18.44	0.3712	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			182.71560	193.200	18.39	0.6186	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			118.71560	110.600	18.39	0.3814	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			176.98160	187.223	18.33	0.6083	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			122.98160	114.623	18.33	0.3917	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>26,400</b>
<b>Total Futures</b>												<b>3 070 382 398.70</b>	<b>198,655</b>	<b>1,801,780</b>
<b>Total Options</b>												<b>60 306 251.70</b>	<b>127,700</b>	<b>7,257,660</b>
<b>Grand Total:</b>												<b>3,130,688,650.40</b>	<b>326,355</b>	<b>9,059,440</b>