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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2019

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			14.45450		14.41840			0.0000	14,727,140,779.00	1,018,862	0
\$ / R On 19/03/2019 Foreign Exchange Future			14.44060		14.42010			0.0000	346,574,400.00	24,000	30,000
\$ / R On 20/03/2019 Foreign Exchange Future			14.44220		14.42180			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.44560		14.42520			0.0000	216,684,000.00	15,000	15,000
\$ / R On 25/03/2019 Foreign Exchange Future			14.45070		14.43030			0.0000	0.00	0	15,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.45410		14.43370			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.45580		14.43540			0.0000	144,558,000.00	10,000	10,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.45740		14.43710			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.46250		14.44220			0.0000	144,625,000.00	10,000	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.46420		14.44390			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.46750		14.44730			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.46920		14.44900			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.48610		14.46600			0.0000	7,967,355.00	550	1,830
\$ / R On 26/04/2019 Foreign Exchange Future			14.50480		14.48480			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.50990		14.48990			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.51160		14.49160			0.0000	58,046,400.00	4,000	5,957
\$ / R On 07/05/2019 Foreign Exchange Future			14.52350		14.45500			0.0000	4,400,620.50	303	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.52690		14.50700			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.53370		14.51390			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.54560		14.52590			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.56110		14.54150			0.0000	0.00	0	387

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Future			14.56450		14.54500			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.56960		14.55020			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.57140		14.55190			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.58170		14.56230			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.58850		14.56920			0.0000	6,622,303,690.00	453,940	555,986
\$ / R	On	20/06/2019	Foreign Exchange Future			14.59890		14.57970			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.61290		14.59370			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.61820		14.59900			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.62170		14.60250			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.67060		14.65150			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.67230		14.65320			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.69330		14.67430			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.72320		14.70410			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.72850		14.70940			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.73210		14.71290			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.73380		14.71470			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.74800		14.72870			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.75330		14.73400			0.0000	516,365.50	35	27,917
\$ / R	On	30/09/2019	Foreign Exchange Future			14.77850		14.75890			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.78210		14.76250			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.83460		14.81470			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.88610		14.86700			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.89130		14.87230			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.89480		14.87590			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.91030		14.89190			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.94350		14.92480			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.94720		14.92850			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.00120		14.98160			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.05150		15.03300			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.05670		15.03860			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.08120		15.06460			0.0000	6,032,480.00	400	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.11430		15.09710			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.16770		15.14890			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.23480		15.21400			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.25460		15.23320			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.34310		15.32520			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.43500		15.42160			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>22,278,849,090.00</b>	<b>1,537,090</b>	<b>855,901</b>
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			0.23020	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			1,518.40380	1,554.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			0.00380	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			1,418.42380	1,454.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			0.02380	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			149.64910	174.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			11.24910	0.000	14.30	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			18.57100	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			130.17100	75.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			40.61700	14.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			62.21700	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			2,671.61190	2,635.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			0.01190	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			2.01700	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			403.61700	365.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			419.00130	454.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			0.60130	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,081.62050	3,045.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			0.02050	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			91.87450	104.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			23.47450	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,041.66850	1,005.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			0.06850	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,181.61130	2,145.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			0.01130	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			14.36490	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			155.96490	105.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,471.61400	1,435.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			0.01400	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,498.40560	1,534.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			0.00560	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			24.08740	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			105.68740	45.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,241.62900	1,205.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			0.02900	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,298.42550	1,334.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			0.02550	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,391.61650	1,355.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			0.01650	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,711.61230	1,675.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.01230	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,168.42750	1,204.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			0.02750	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			1,961.61150	1,925.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			0.01150	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,581.61300	1,545.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			0.01300	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			1.89080	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			413.49080	375.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			738.43930	774.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			0.03930	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,058.42960	1,094.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			0.02960	0.000	14.30	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			1.77380	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			423.37380	385.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			628.48560	664.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			0.08560	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			718.44020	754.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			0.04020	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,681.61200	2,645.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			0.01200	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			2,811.61230	2,775.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			0.01230	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			3.48400	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			325.08400	285.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,581.65440	3,545.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.05440	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			3,981.69980	3,945.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.09980	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,601.61180	2,565.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			0.01180	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			0.27850	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			771.87850	735.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,551.61170	2,515.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			0.01170	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			379.29690	414.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			0.89690	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			0.38300	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			711.98300	675.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			698.44730	734.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			0.04730	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			0.40010	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			702.00010	665.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			0.57990	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			622.17990	585.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			2,881.61260	2,845.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			0.01260	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,541.61160	2,505.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			0.01160	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,368.42450	1,404.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			0.02450	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			1,881.61160	1,845.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			0.01160	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,161.61130	2,125.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			0.01130	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,268.42590	1,304.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			0.02590	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			818.43600	854.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			0.03600	0.000	14.30	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			868.43440	904.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			0.03440	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			6.86210	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			238.46210	195.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			0.43740	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			682.03740	645.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,081.65710	1,045.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			0.05710	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			918.43290	954.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			0.03290	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,411.61540	1,375.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			0.01540	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,101.65220	1,065.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			0.05220	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			223.17510	254.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			4.77510	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,018.43040	1,054.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			0.03040	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,088.42900	1,124.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			0.02900	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			2.15340	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			393.75340	355.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			582.30890	545.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			0.70890	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			572.34670	535.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			0.74670	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			37.24340	4.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			68.84340	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put			981.69130	945.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call			0.09130	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			48.24940	34.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			49.84940	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,561.61320	1,525.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			0.01320	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			798.43680	834.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			0.03680	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			801.83480	765.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			0.23480	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			568.54560	604.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			0.14560	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.01360	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			2,911.61360	2,875.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put			383.90100	345.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call			2.30100	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call			1,618.40040	1,654.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put			0.00040	0.000	14.30	0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put		831.79880	795.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call		0.19880	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put		75.74030	5.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call		34.14030	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		0.03700	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,181.63700	1,145.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put		1,761.61200	1,725.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call		0.01200	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put		5,231.61430	5,195.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call		0.01430	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		8.16130	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		176.56130	204.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put		0.36940	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call		468.76940	504.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put		4,581.68190	4,545.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call		0.08190	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call		598.51140	634.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put		0.11140	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		0.13670	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		901.73670	865.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		0.12980	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		911.72980	875.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		0.14400	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		891.74400	855.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		2,358.40000	2,394.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		4,088.40000	4,124.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		369.39260	404.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		0.99260	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		2,618.40000	2,654.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call		1,658.40020	1,694.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put		0.00020	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put		0.03160	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		968.43160	1,004.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,918.40000	2,954.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		542.47610	505.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		0.87610	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,678.40000	2,714.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		90.27600	25.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		28.67600	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		13.91490	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		132.31490	154.500	14.30	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			781.86300	745.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			0.26300	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			668.46080	704.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			0.06080	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			558.55940	594.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			0.15940	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			958.43190	994.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			0.03190	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,031.67180	995.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			0.07180	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			751.91270	715.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			0.31270	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,121.64780	1,085.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			0.04780	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,948.40000	1,984.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			2,661.61190	2,625.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			0.01190	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,908.40000	1,944.500	14.30	1.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			0.00000	0.000	14.30	0.0000	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			518.63020	554.500	14.30	1.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			27.46380	10.132	17.80	0.1458	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			147.56380	150.732	17.80	0.8542	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			4.68760	1.108	22.44	0.0179	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			334.78760	351.708	22.44	0.9821	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			6.65490	1.662	21.56	0.0267	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			296.75490	312.262	21.56	0.9733	0.00	0	50,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			20.33130	7.983	17.30	0.0922	0.00	0	30,000
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			242.13130	250.183	17.30	0.9078	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			39.27790	16.218	15.16	0.1383	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			264.47790	261.818	15.16	0.8617	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			67.59200	52.341	14.58	0.3541	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			172.39200	136.741	14.58	0.6459	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			4.98420	0.613	17.82	0.0069	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call			630.18420	646.213	17.82	0.9931	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			100.44410	68.129	13.00	0.3745	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			160.74410	148.829	13.00	0.6255	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	21.28	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,223.70000	2,244.100	21.28	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			458.96860	469.111	15.40	0.9086	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			25.26860	15.011	15.40	0.0914	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			112.62610	106.392	14.12	0.4475	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			178.92610	152.292	14.12	0.5525	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			568.03570	581.697	15.82	0.9499	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			14.33570	7.597	15.82	0.0501	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			120.37370	117.386	14.47	0.4540	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	14.50	Put		184.97370	161.586	14.47	0.5460	0.00	0	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		28.13860	18.517	15.50	0.1036	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		463.53860	474.317	15.50	0.8964	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		13.42900	7.738	15.96	0.0483	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		608.82900	623.538	15.96	0.9517	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		59.72870	44.520	14.99	0.2151	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		315.12870	320.320	14.99	0.7849	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,354.95040	1,334.375	21.59	0.9902	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		2.05040	1.774	21.59	0.0098	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		138.15070	119.783	14.68	0.4330	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		175.25070	177.183	14.68	0.5670	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		998.92260	977.255	19.11	0.9741	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		6.02260	4.655	19.11	0.0259	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		305.58630	312.698	15.14	0.7570	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		68.48630	55.298	15.14	0.2430	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		269.65250	275.386	15.02	0.7147	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		82.55250	67.986	15.02	0.2853	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		989.13860	1,008.619	17.47	0.9917	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		2.03860	1.218	17.47	0.0083	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		16.55020	11.349	15.89	0.0646	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		583.65020	598.749	15.89	0.9354	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.18620	0.103	19.44	0.0008	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,437.28620	1,457.503	19.44	0.9992	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		308.26450	284.546	15.44	0.7024	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		75.36450	71.946	15.44	0.2976	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		129.49240	113.779	14.56	0.3867	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		221.69240	226.279	14.56	0.6133	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		1.01810	0.266	17.51	0.0018	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,394.91810	1,414.466	17.51	0.9982	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		41.95700	31.713	14.21	0.1387	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		489.25700	499.213	14.21	0.8613	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		150.77210	131.480	14.49	0.3924	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		249.77210	250.680	14.49	0.6076	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call		340.96930	347.054	14.30	0.7282	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put		91.96930	77.854	14.30	0.2718	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		11.38150	8.931	13.74	0.0482	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		700.38150	718.131	13.74	0.9518	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		97.21640	72.724	13.24	0.2310	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		453.21640	448.824	13.24	0.7690	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		691.82710	661.529	16.95	0.7344	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		136.62710	126.330	16.95	0.2656	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		144.84610	119.802	14.19	0.2727	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		524.74610	519.702	14.19	0.7273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,186.97170	1,160.413	18.74	0.8648	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		68.57170	62.013	18.74	0.1352	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,510.67670	1,486.029	19.76	0.9144	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	15.96	Call			42.27670	37.629	19.76	0.0856	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			547.82080	516.824	16.26	0.6454	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			199.42080	188.424	16.26	0.3546	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			444.10500	436.544	14.58	0.6512	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			202.50500	174.944	14.58	0.3488	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,498.49800	1,516.830	15.53	0.9817	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			6.89800	5.230	15.53	0.0183	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			28.18180	21.088	14.36	0.0661	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,029.78180	1,042.688	14.36	0.9339	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			473.70490	466.965	14.47	0.6779	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			182.10490	155.365	14.47	0.3221	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			5.77580	4.194	15.76	0.0148	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,577.37580	1,595.795	15.76	0.9852	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			0.00000	289.245	15.18	0.4529	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			0.00000	362.745	15.18	0.5471	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			69.16200	54.301	14.10	0.1356	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			856.16200	861.201	14.10	0.8644	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			208.73260	183.149	14.82	0.3318	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			515.73260	510.049	14.82	0.6682	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			98.00790	79.031	14.16	0.1824	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			745.00790	745.931	14.16	0.8176	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			159.19560	136.424	14.58	0.2631	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			633.09560	630.124	14.58	0.7369	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,109.95080	1,081.663	18.22	0.7887	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			135.85080	127.263	18.22	0.2113	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			257.33270	230.376	15.05	0.3595	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			533.23270	525.976	15.05	0.6405	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			903.34120	873.700	17.56	0.7296	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			179.24120	169.300	17.56	0.2704	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			265.82730	237.832	14.93	0.3520	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			577.32730	568.932	14.93	0.6480	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			573.85920	564.791	14.97	0.6396	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			278.85920	250.291	14.97	0.3604	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,367.73070	1,339.598	18.66	0.8211	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			122.73070	114.098	18.66	0.1789	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			602.34350	593.966	14.89	0.6597	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			257.34350	229.466	14.89	0.3403	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,562.45190	1,573.867	13.35	0.9726	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			17.45190	9.367	13.35	0.0274	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			732.86320	701.071	16.69	0.6418	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			267.86320	255.571	16.69	0.3582	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,690.60220	1,663.944	19.45	0.8721	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			85.60220	78.444	19.45	0.1279	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			22.84870	12.627	12.96	0.0365	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,427.84870	1,437.127	12.96	0.9635	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			5.95890	3.809	17.24	0.0096	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,416.15890	2,433.409	17.24	0.9904	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			412.65220	381.080	15.33	0.4622	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			454.55220	442.480	15.33	0.5378	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			142.61390	120.793	14.19	0.2085	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			874.91390	872.493	14.19	0.7915	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			719.35120	712.888	14.56	0.7111	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			217.05120	191.188	14.56	0.2889	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			664.14480	656.225	14.71	0.6777	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			251.84480	224.525	14.71	0.3223	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			606.49540	597.146	14.87	0.6399	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			294.19540	265.446	14.87	0.3601	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			116.78890	107.604	18.97	0.1574	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,128.70370	1,097.077	17.62	0.7445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			197.90370	185.577	17.62	0.2555	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			621.27110	611.339	14.89	0.6397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			228.33910	201.784	14.61	0.2945	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,245.14210	1,214.254	17.94	0.7721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			174.34210	162.754	17.94	0.2279	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			430.27220	415.754	15.57	0.4933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			511.07220	477.254	15.57	0.5067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,460.26720	1,430.753	18.53	0.8143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			233.25890	220.078	17.20	0.2956	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			772.18310	766.131	14.50	0.7304	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			202.98310	177.631	14.50	0.2696	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			438.15220	423.694	15.52	0.5003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			498.95220	465.194	15.52	0.4997	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			727.53910	720.284	14.61	0.7055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			18.10530	15.481	21.45	0.0273	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			815.97680	782.531	16.67	0.6481	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			285.17680	271.031	16.67	0.3519	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			382.89890	351.734	15.16	0.4234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			532.09890	520.234	15.16	0.5766	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			984.05890	951.578	17.20	0.7044	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			126.61460	117.005	18.78	0.1697	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,594.51860	1,605.990	13.88	0.9578	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			25.31860	17.490	13.88	0.0422	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			852.99840	849.191	14.31	0.7715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			163.79840	140.690	14.31	0.2285	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,408.90530	3,386.981	21.45	0.9727	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			177.51570	165.819	17.90	0.2316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			196.07830	171.087	14.47	0.2626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			785.27830	779.587	14.47	0.7374	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,486.62430	1,457.275	18.60	0.8188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			135.82430	125.775	18.60	0.1812	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,557.41460	1,528.505	18.78	0.8303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			149.36120	127.035	14.23	0.2122	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,169.92050	1,138.552	17.73	0.7547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			189.12050	177.052	17.73	0.2453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,371.29950	1,377.377	13.45	0.9334	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			42.09950	28.877	13.45	0.0666	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,228.31570	1,197.319	17.90	0.7684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			368.51600	353.791	15.99	0.4359	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,613.82150	1,625.492	13.95	0.9591	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			24.62150	16.992	13.95	0.0409	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			31.62390	21.148	13.41	0.0512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,470.82390	1,479.649	13.41	0.9488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			888.56120	885.536	14.23	0.7878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			17.93240	12.261	14.78	0.0292	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,381.85540	1,351.846	18.32	0.8001	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			151.05540	140.346	18.32	0.1999	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,879.77960	3,898.799	20.24	0.9993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.57960	0.299	20.24	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			619.31600	585.291	15.99	0.5641	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,298.77300	2,314.983	16.49	0.9849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			9.57300	6.483	16.49	0.0151	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			469.24310	436.150	15.42	0.4818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			458.44310	444.650	15.42	0.5182	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,837.13240	1,850.761	14.78	0.9708	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			358.01410	327.355	15.09	0.4049	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			552.11760	540.654	15.10	0.5914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			362.91760	332.154	15.10	0.4086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			353.14740	322.595	15.07	0.4012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			573.64210	539.640	15.82	0.5410	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			392.84210	378.140	15.82	0.4590	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,671.85160	1,684.089	14.17	0.9625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			22.65160	15.589	14.17	0.0375	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			557.21410	545.855	15.09	0.5951	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			224.60320	198.214	14.59	0.2909	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			832.29200	827.905	14.35	0.7614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			173.09200	149.405	14.35	0.2386	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			968.37580	935.809	17.15	0.6996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			237.57580	224.309	17.15	0.3004	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			562.34740	551.095	15.07	0.5988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			55.09290	39.863	13.60	0.0866	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			522.30860	510.258	15.20	0.5692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			393.10860	361.758	15.20	0.4308	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,318.05330	1,323.031	13.53	0.9229	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			48.85330	34.531	13.53	0.0771	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			733.80320	726.714	14.59	0.7091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			180.75150	168.948	17.85	0.2355	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,498.35890	1,508.735	13.51	0.9510	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			29.15890	20.235	13.51	0.0490	0.00	0	14,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			743.32790	709.568	16.42	0.6197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			312.52790	298.068	16.42	0.3803	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,274.29290	1,278.363	13.60	0.9134	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,146.68200	1,148.136	13.80	0.8807	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			593.92690	583.364	14.97	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			324.72690	294.864	14.97	0.3789	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,934.85730	1,949.173	15.15	0.9747	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			15.65730	10.673	15.15	0.0253	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,211.55150	1,180.448	17.85	0.7645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,064.96800	1,064.837	13.93	0.8555	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			348.31780	317.877	15.05	0.3974	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			567.51780	556.377	15.05	0.6026	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,362.37120	1,368.266	13.46	0.9317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			43.17120	29.766	13.46	0.0683	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			77.48200	59.636	13.80	0.1193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			302.07110	272.839	14.89	0.3603	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			169.95720	146.462	14.34	0.2352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			839.15720	834.962	14.34	0.7648	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			649.55720	640.303	14.82	0.6581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			280.35720	251.803	14.82	0.3419	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			95.76800	76.337	13.93	0.1445	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			139.46720	129.253	18.53	0.1857	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,637.58890	1,609.104	18.97	0.8426	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,688.49320	2,664.093	20.88	0.9339	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			48.19320	42.993	20.88	0.0661	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			562.18610	528.124	15.67	0.5255	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			421.88610	407.024	15.67	0.4745	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,525.07520	1,495.300	18.44	0.8039	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			158.77520	148.200	18.44	0.1961	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			696.25570	685.419	14.79	0.6575	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			302.55570	272.519	14.79	0.3425	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,843.69020	1,815.709	19.13	0.8513	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			267.46760	253.747	17.05	0.3133	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			34.95990	24.710	13.99	0.0528	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,628.65990	1,637.610	13.99	0.9472	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			882.42190	848.857	16.69	0.6480	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			306.12190	291.757	16.69	0.3520	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			117.39020	108.609	19.13	0.1487	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			668.12510	656.665	14.86	0.6403	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			324.42510	293.765	14.86	0.3597	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			804.87050	796.668	14.51	0.7185	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			231.17050	203.768	14.51	0.2815	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,003.76760	970.847	17.05	0.6867	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			49.05100	35.879	13.56	0.0735	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,458.05100	1,464.079	13.56	0.9265	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,951.21480	1,923.970	19.26	0.8581	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		113.71480	105.670	19.26	0.1419	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,240.74260	1,242.064	13.86	0.8750	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		88.24260	70.364	13.86	0.1250	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,686.36840	1,656.810	18.37	0.7877	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		197.86840	187.410	18.37	0.2123	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		798.17190	786.595	14.79	0.6582	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		346.67190	315.995	14.79	0.3418	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,000.78590	1,973.761	18.98	0.8316	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		368.78990	337.592	14.86	0.3568	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		152.28590	144.361	18.98	0.1684	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		55.47030	44.285	14.25	0.0751	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,706.97030	1,714.885	14.25	0.9249	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,036.58980	1,003.043	16.79	0.6502	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		348.08980	333.643	16.79	0.3498	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		770.28990	758.192	14.86	0.6432	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		79.49940	64.352	13.87	0.1046	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,492.69940	1,496.652	13.87	0.8954	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,867.62590	1,839.204	18.56	0.8009	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		191.92590	182.504	18.56	0.1991	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		494.83840	462.203	15.18	0.4209	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		689.13840	675.503	15.18	0.5791	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		1,850.78830	1,821.604	18.37	0.7813	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		224.88830	214.804	18.37	0.2187	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		884.67660	872.355	14.78	0.6605	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		380.57660	349.155	14.78	0.3395	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,172.91930	2,146.717	18.95	0.8225	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		177.01930	169.917	18.95	0.1775	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		73.45040	61.343	14.31	0.0898	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,777.55040	1,784.543	14.31	0.9102	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,190.43570	1,156.761	16.93	0.6577	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		374.53570	359.961	16.93	0.3423	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		856.90050	844.121	14.85	0.6469	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		402.80050	370.921	14.85	0.3531	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		111.21560	94.416	14.00	0.1293	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,530.61560	1,532.916	14.00	0.8707	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		620.85770	586.651	15.43	0.4630	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		663.75770	648.751	15.43	0.5370	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,344.14300	4,332.689	23.59	0.9324	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		58.84300	66.489	23.59	0.0676	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		675.98920	640.975	15.54	0.4788	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		654.68920	638.975	15.54	0.5212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call		1,324.76140	1,321.744	14.25	0.8049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put		3,642.79980	3,628.565	21.71	0.9074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call		86.79980	91.865	21.71	0.0926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put		539.97210	506.293	15.17	0.4148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call		773.97210	759.593	15.17	0.5852	0.00	0	14,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			704.70220	689.444	15.38	0.5474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			620.70220	586.144	15.38	0.4526	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,251.81130	1,247.110	14.31	0.7834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			217.81130	193.810	14.31	0.2166	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,202.21020	1,196.346	14.35	0.7677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			238.21020	213.046	14.35	0.2323	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,623.52180	3,609.113	21.66	0.9068	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			87.52180	92.413	21.66	0.0932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			203.98360	180.820	14.28	0.2057	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,287.98360	1,284.120	14.28	0.7943	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			975.97730	965.019	14.65	0.6829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			361.97730	331.719	14.65	0.3171	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			852.43780	817.337	15.98	0.5431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			556.43780	540.637	15.98	0.4569	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,189.97130	1,155.826	16.78	0.6417	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			413.97130	399.126	16.78	0.3583	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			622.00990	606.190	15.68	0.4985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			738.00990	702.890	15.68	0.5015	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			843.87890	830.559	14.98	0.6211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			469.87890	437.259	14.98	0.3789	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			387.50390	372.935	16.97	0.3385	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,273.50390	1,239.635	16.97	0.6615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,931.84510	1,941.871	14.43	0.9179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			67.84510	58.571	14.43	0.0821	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			875.43450	862.638	14.90	0.6365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			441.43450	409.338	14.90	0.3635	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			832.86860	797.750	15.93	0.5363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			566.86860	551.050	15.93	0.4637	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,797.87490	1,805.902	14.30	0.9011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			83.87490	72.602	14.30	0.0989	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			793.41970	779.319	15.12	0.5954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			519.41970	486.019	15.12	0.4046	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			939.40170	904.488	16.19	0.5717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			513.40170	497.788	16.19	0.4283	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,446.43350	1,446.129	14.15	0.8372	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			152.43350	132.829	14.15	0.1628	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,543.38800	2,519.705	19.39	0.8457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			157.38800	153.005	19.39	0.1543	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,597.89660	2,574.615	19.48	0.8505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			151.89660	147.915	19.48	0.1495	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,438.65610	1,438.182	14.16	0.8353	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			154.65610	134.882	14.16	0.1647	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,430.90130	1,430.256	14.16	0.8333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			156.90130	136.956	14.16	0.1667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,272.84840	2,286.739	14.74	0.9499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			38.84840	33.439	14.74	0.0501	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	16/09/2019	Foreign Exchange Option	15.87	Put			1,470.03770	1,436.947	17.41	0.7027	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			334.03770	320.247	17.41	0.2973	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,067.33340	1,058.270	14.47	0.7207	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			303.33340	274.970	14.47	0.2793	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,643.48410	2,620.526	19.55	0.8543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			147.48410	143.826	19.55	0.1457	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,988.68440	4,007.490	18.51	0.9936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.68440	4.190	18.51	0.0064	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,220.96950	3,202.387	20.63	0.8916	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			104.96950	105.687	20.63	0.1084	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			674.29890	658.721	15.47	0.5300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			660.29890	625.422	15.47	0.4700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,220.12440	1,186.075	16.85	0.6490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			404.12440	389.375	16.85	0.3510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			401.70190	386.979	16.87	0.3492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,227.70190	1,193.679	16.87	0.6508	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,297.28290	3,279.575	20.83	0.8948	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			101.28290	102.875	20.83	0.1052	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			924.59420	912.670	14.78	0.6598	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			400.59420	369.370	14.78	0.3402	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,022.30940	3,001.676	20.17	0.8816	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			116.30940	114.976	20.17	0.1184	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			859.53760	846.472	14.94	0.6288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			455.53760	423.172	14.94	0.3712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,816.67640	3,803.927	22.16	0.9127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			80.67640	87.227	22.16	0.0873	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,971.76450	3,960.213	22.55	0.9171	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			75.76450	83.513	22.55	0.0829	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			993.59970	982.986	14.61	0.6906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			349.59970	319.686	14.61	0.3094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			448.14510	433.095	16.56	0.3831	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,094.14510	1,059.795	16.56	0.6169	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,010.60900	3,999.341	22.65	0.9181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			74.60900	82.641	22.65	0.0819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,106.72030	1,098.594	14.44	0.7351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			282.72030	255.295	14.44	0.2649	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,641.29440	4,633.731	23.95	0.9345	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			55.29440	67.031	23.95	0.0655	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,598.38460	1,602.853	14.11	0.8705	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			114.38460	99.553	14.11	0.1295	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,047.98830	1,038.470	14.49	0.7134	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			313.98830	285.170	14.49	0.2866	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			964.36630	953.183	14.68	0.6778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			370.36630	339.883	14.68	0.3222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,684.17220	1,690.260	14.19	0.8846	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			100.17220	86.960	14.19	0.1154	0.00	0	11,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			190.76140	168.444	14.25	0.1951	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			940.77650	928.224	14.83	0.6515	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			431.87650	399.724	14.83	0.3485	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			89.51150	77.269	14.29	0.1008	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,848.41150	1,855.769	14.29	0.8992	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			968.46790	956.337	14.76	0.6639	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			409.56790	377.837	14.76	0.3361	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,326.06560	1,291.827	17.02	0.6599	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			404.96560	390.327	17.02	0.3401	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			254.21530	243.965	18.36	0.2262	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,995.31530	1,965.465	18.36	0.7738	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,333.75220	2,307.228	18.93	0.8141	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			202.65220	195.728	18.93	0.1859	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			141.18000	123.166	14.13	0.1479	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,573.68000	1,575.266	14.13	0.8521	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,164.54250	2,135.568	18.51	0.7699	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			279.24250	270.168	18.51	0.2301	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,051.47250	1,040.032	14.81	0.6674	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			436.77250	405.432	14.81	0.3326	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,484.68660	1,451.062	17.27	0.6655	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,598.98890	1,599.682	14.23	0.8337	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,918.67220	1,926.518	14.24	0.8909	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			103.97220	91.918	14.24	0.1091	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			429.38660	415.662	17.27	0.3345	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,503.12290	2,476.955	19.04	0.8072	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			227.82290	221.555	19.04	0.1928	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,023.88740	1,012.050	14.88	0.6559	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			459.18740	427.450	14.88	0.3441	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			174.28890	155.082	14.23	0.1663	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,305.91410	2,277.431	18.57	0.7662	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			302.91410	293.531	18.57	0.2338	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,125.86550	1,113.842	14.82	0.6709	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			458.86550	427.742	14.82	0.3291	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,644.52470	2,618.629	19.08	0.8012	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			481.33590	449.838	14.88	0.3399	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			251.52470	244.729	19.08	0.1988	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			115.15990	103.428	14.14	0.1144	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,982.15990	1,989.528	14.14	0.8856	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,616.69760	1,583.438	17.41	0.6682	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			453.69760	439.538	17.41	0.3318	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,098.33590	1,085.938	14.88	0.6601	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			207.16320	187.017	14.31	0.1811	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,639.46320	1,638.317	14.31	0.8189	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			792.17950	758.308	15.67	0.4625	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			828.07950	813.108	15.67	0.5375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,507.05040	1,502.339	14.47	0.7781	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			275.15040	252.039	14.47	0.2219	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,287.21240	2,258.512	18.48	0.7549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			329.11240	318.812	18.48	0.2451	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,199.23270	5,193.028	23.00	0.9171	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,443.28400	1,409.883	17.02	0.6266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			0.00000	1,665.159	17.51	0.6725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			0.00000	445.459	17.51	0.3275	23,297,510.93	52,300	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			532.69880	517.719	17.03	0.3720	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,450.79880	1,417.419	17.03	0.6280	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			412.58160	399.027	17.86	0.2977	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,230.61910	1,220.509	14.72	0.6970	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			418.71910	390.209	14.72	0.3030	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			530.22190	515.263	17.05	0.3705	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,458.32190	1,424.963	17.05	0.6295	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			535.18400	520.183	17.02	0.3734	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			99.70510	88.594	13.97	0.0994	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,318.53190	1,310.147	14.64	0.7249	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			366.63190	339.847	14.64	0.2751	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			0.00000	1,208.063	14.74	0.6930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			0.00000	397.763	14.74	0.3070	20,803,010.13	52,300	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,890.68160	1,858.727	17.86	0.7023	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			566.67370	535.311	15.11	0.3716	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,280.33380	1,271.198	14.68	0.7130	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			388.43380	360.898	14.68	0.2870	0.00	0	15,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,874.37910	1,842.367	17.83	0.7000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			416.27910	402.667	17.83	0.3000	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,121.60510	2,128.894	13.97	0.9006	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			445.31740	431.278	17.61	0.3185	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,410.69040	1,404.115	14.56	0.7520	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			318.79040	293.815	14.56	0.2480	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,432.23920	2,404.666	18.69	0.7712	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			304.13920	294.967	18.69	0.2288	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,048.57370	1,035.611	15.11	0.6284	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			258.09440	251.155	19.15	0.1982	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,236.75830	1,226.770	14.72	0.6990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			414.85830	386.470	14.72	0.3010	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,793.47740	1,761.176	17.69	0.6878	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			435.37740	421.476	17.69	0.3122	0.00	0	15,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,753.41740	1,720.979	17.61	0.6815	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			91.13270	103.329	23.00	0.0829	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,018.08000	3,035.567	13.54	0.9774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			16.18000	15.267	13.54	0.0226	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,012.63490	2,018.043	14.05	0.8839	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			120.73490	107.743	14.05	0.1161	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,746.19440	2,720.855	19.15	0.8018	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,453.16440	2,425.574	18.64	0.7623	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	31/12/2019	Foreign Exchange Option	17.05	Call			327.96440	319.074	18.64	0.2377	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,204.20050	1,193.218	14.82	0.6749	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			479.40050	449.718	14.82	0.3251	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,791.95010	2,766.582	19.12	0.7952	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			276.75010	270.082	19.12	0.2048	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			125.13660	114.043	14.00	0.1185	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,049.93660	2,057.543	14.00	0.8815	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,762.34330	1,729.596	17.55	0.6714	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			477.14330	463.096	17.55	0.3286	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,176.73130	1,165.329	14.89	0.6648	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			501.93130	471.829	14.89	0.3352	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			240.32860	219.336	14.40	0.1940	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,678.82860	1,676.536	14.40	0.8060	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			271.88430	249.778	14.48	0.2048	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,713.48430	1,710.978	14.48	0.7952	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			805.55610	773.005	15.57	0.4224	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,058.55610	1,044.505	15.57	0.5776	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			303.71130	280.883	14.54	0.2144	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,752.31130	1,747.584	14.54	0.7856	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,506.25440	1,496.744	14.80	0.7164	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			451.65440	425.544	14.80	0.2836	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,015.62730	2,992.756	19.12	0.7740	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			350.22730	343.956	19.12	0.2260	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			781.27170	764.983	16.56	0.4485	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,336.67170	1,303.783	16.56	0.5515	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			778.14510	761.865	16.57	0.4470	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,343.54510	1,310.665	16.57	0.5530	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			784.41220	768.116	16.55	0.4499	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,329.81220	1,296.916	16.55	0.5501	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			0.00000	2,262.370	14.10	0.8743	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			0.00000	141.170	14.10	0.1257	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			0.00000	1,265.958	15.07	0.6489	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			0.00000	584.758	15.07	0.3511	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			0.00000	2,040.347	17.80	0.6740	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			0.00000	521.547	17.80	0.3260	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,172.99710	3,203.050	13.73	0.9633	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			18.39710	31.850	13.73	0.0367	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			338.49380	314.703	14.66	0.2236	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,795.59380	1,789.004	14.66	0.7764	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			370.25890	346.483	14.79	0.2316	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,829.15890	1,824.183	14.79	0.7684	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			407.83270	383.524	14.96	0.2390	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,881.83270	1,878.324	14.96	0.7610	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			0.00000	1,595.932	15.53	0.6846	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			0.00000	591.332	15.53	0.3154	532,199.07	900	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			0.00000	2,593.459	18.94	0.6847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			0.00000	588.059	18.94	0.3153	1,058,505.66	1,800	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,168.01940	1,156.365	16.58	0.5473	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,108.74980	1,075.731	16.57	0.4513	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,114.81940	1,081.765	16.58	0.4527	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,175.89490	1,164.304	16.56	0.5501	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,102.69490	1,069.704	16.56	0.4499	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			0.00000	3,408.550	14.27	0.9499	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			0.00000	53.949	14.27	0.0501	97,109.10	1,800	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,171.94980	1,160.331	16.57	0.5487	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,238.34300	1,208.786	16.73	0.4646	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,193.54300	1,181.886	16.73	0.5354	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,293.69690	1,279.342	16.55	0.5499	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,232.09690	1,204.342	16.55	0.4501	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,301.32730	1,287.035	16.53	0.5524	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,219.72730	1,192.035	16.53	0.4476	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,297.50920	1,283.182	16.54	0.5511	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,225.90920	1,198.182	16.54	0.4489	0.00	0	0
<b>Total \$ / R Option</b>												<b>45,788,334.89</b>	<b>109,100</b>	<b>3,113,905</b>
<b>Total \$ / R</b>												<b>22,324,637,424.89</b>	<b>1,646,190</b>	<b>3,969,806</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.45450		14.41840			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.58850		14.56920			0.0000	0.00	0	470
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.75330		14.73400			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.91030		14.89190			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.08120		15.06460			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>470</b>
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			38,921.09660	42,450.000	14.30	1.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			81.09660	0.000	14.30	0.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			37,929.69340	41,450.000	14.30	1.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			89.69340	0.000	14.30	0.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			39,913.36280	43,450.000	14.30	1.0000	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			73.36280	0.000	14.30	0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			55,721.40510	54,585.488	15.09	0.5951	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			35,801.40510	32,735.489	15.09	0.4049	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			55,211.75790	54,065.373	15.10	0.5914	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			36,291.75790	33,215.373	15.10	0.4086	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			56,234.74210	55,109.502	15.07	0.5988	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			35,314.74210	32,259.502	15.07	0.4012	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			68,286.26230	66,737.401	15.44	0.5349	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			64,886.26230	61,407.401	15.44	0.4651	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			67,857.06730	66,303.508	15.46	0.5325	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			65,457.06730	61,973.508	15.46	0.4675	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			68,718.31280	67,173.427	15.43	0.5374	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			64,318.31280	60,843.427	15.43	0.4626	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	13/12/2019	Foreign Exchange Option	14.02	Call		126,777.21890	125,839.143	14.69	0.7090		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		39,587.21890	36,809.143	14.69	0.2910		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		126,152.85080	125,202.351	14.69	0.7070		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		39,962.85080	37,172.351	14.69	0.2930		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		127,404.21280	126,478.598	14.68	0.7110		0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		39,214.21280	36,448.598	14.68	0.2890		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		114,277.99260	112,755.199	15.42	0.5995		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		75,817.99260	72,635.199	15.42	0.4005		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		113,816.14450	112,289.229	15.43	0.5978		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		76,356.14450	73,169.229	15.43	0.4022		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		114,741.70130	113,222.508	15.40	0.6013		0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		75,281.70130	72,102.508	15.40	0.3987		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>470</b>
£ / R	On 18/03/2019	Foreign Exchange Future			19.11970	19.13840			0.0000		761,690,608.60	39,838	0
£ / R	On 29/03/2019	Foreign Exchange Future			19.15330	19.17450			0.0000		0.00	0	80
£ / R	On 15/04/2019	Foreign Exchange Future			19.20740	19.22890			0.0000		0.00	0	43
£ / R	On 26/04/2019	Foreign Exchange Future			19.24240	19.26410			0.0000		0.00	0	120
£ / R	On 29/04/2019	Foreign Exchange Future			19.25200	19.27370			0.0000		0.00	0	27
£ / R	On 14/06/2019	Foreign Exchange Future			19.39940	19.42230			0.0000		15,907,508.00	820	199,978
£ / R	On 16/09/2019	Foreign Exchange Future			19.70570	19.72910			0.0000		13,104,290.50	665	20,179
£ / R	On 13/12/2019	Foreign Exchange Future			19.99360	20.01890			0.0000		0.00	0	12,846
£ / R	On 16/03/2020	Foreign Exchange Future			20.30890	20.33600			0.0000		10,154,450.00	500	4,674
<b>Total £ / R Future</b>											<b>800,856,857.10</b>	<b>41,823</b>	<b>237,947</b>
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Put		2,301.63150	2,320.300	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	21.44	Call		0.03150	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Put		865.18740	880.300	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.00	Call		3.58740	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.18	Put		1,043.42510	1,060.300	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	20.18	Call		1.82510	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.00	Put		56.11380	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.00	Call		194.51380	119.700	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Call		1,138.94890	1,119.700	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.00	Put		0.54890	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Call		850.24730	829.700	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.29	Put		1.84730	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.87	Put		30.42750	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.87	Call		298.82750	249.700	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.19	Call		82.33750	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	19.19	Put		133.93750	70.300	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Call		840.33620	819.700	16.45	1.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.30	Put		1.93620	0.000	16.45	0.0000		0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option	18.31	Call		830.42950	809.700	16.45	1.0000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		2.02950	0.000	16.45	0.0000	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put		13.24360	10.407	19.01	0.0403	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call		1,097.74360	1,073.707	19.01	0.9597	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put		30.97840	23.829	14.51	0.0689	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call		1,149.87840	1,121.229	14.51	0.9311	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put		52.27340	43.783	14.66	0.0986	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call		1,206.37340	1,176.183	14.66	0.9014	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call		1,618.96100	1,591.841	15.25	0.9528	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put		25.26100	19.842	15.25	0.0472	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,050.23680	1,009.253	14.49	0.7272	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		257.93680	239.853	14.49	0.2728	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,043.26010	1,002.248	14.49	0.7247	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		260.96010	242.848	14.49	0.2753	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,057.23840	1,016.284	14.49	0.7297	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		254.93840	236.884	14.49	0.2703	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put		117.53230	104.181	14.68	0.1413	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call		1,539.83230	1,503.581	14.68	0.8587	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call		1,337.93320	1,293.412	14.35	0.6912	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put		438.83320	417.712	14.35	0.3088	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call		1,350.92450	1,306.441	14.35	0.6949	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put		431.82450	410.741	14.35	0.3051	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put		280.95380	261.214	14.54	0.2153	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call		1,740.05380	1,696.914	14.54	0.7847	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call		1,344.41940	1,299.914	14.35	0.6931	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put		435.31940	414.214	14.35	0.3069	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call		1,071.23790	1,028.139	14.69	0.5321	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put		1,002.33790	984.539	14.69	0.4679	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put		2,525.87670	2,525.936	16.04	0.7476	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call		414.77670	389.536	16.04	0.2524	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call		1,066.50950	1,023.474	14.69	0.5305	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put		1,007.60950	989.874	14.69	0.4695	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call		1,061.79640	1,018.817	14.70	0.5289	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put		1,012.89640	995.217	14.70	0.4711	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call		1,760.29560	1,714.533	14.58	0.7173	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put		491.39560	470.933	14.58	0.2827	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call		1,244.36760	1,200.476	14.86	0.5294	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put		1,218.36760	1,201.576	14.86	0.4706	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call		1,253.48180	1,209.319	14.85	0.5321	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put		1,207.48180	1,190.419	14.85	0.4679	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put		628.50700	608.786	14.66	0.2986	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call		1,964.50700	1,917.686	14.66	0.7014	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call		1,248.91820	1,204.806	14.85	0.5307	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put		1,212.91820	1,195.906	14.85	0.4693	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>2,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>800,856,857.10</b>	<b>41,823</b>	<b>239,947</b>
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12960		0.12940			0.0000	1,296,000.00	10,000	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13170		0.13160			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13420		0.13410			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13650		0.13650			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13920		0.13920			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>1,296,000.00</b>	<b>10,000</b>	<b>0</b>
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			114.12350	40.000	18.49	1.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,940.02230	1,960.000	18.49	1.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			0.02230	0.000	18.49	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			940.09060	960.000	18.49	1.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			0.09060	0.000	18.49	0.0000	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			54.12350	0.000	18.49	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,056.85660	1,043.279	19.84	0.7186	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,207.72440	1,218.637	15.28	0.8994	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			47.72440	48.637	15.28	0.1006	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			543.00640	541.505	17.62	0.5767	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			383.00640	371.505	17.62	0.4233	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			216.85660	213.279	19.84	0.2814	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,076.49320	1,064.831	19.15	0.5969	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,523.32200	1,529.169	15.42	0.8603	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			113.32200	109.169	15.42	0.1397	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			882.78180	884.036	17.55	0.6250	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			472.78180	464.036	17.55	0.3750	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			486.49320	484.832	19.15	0.4031	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,797.34960	1,797.578	15.37	0.8511	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			147.34960	147.578	15.37	0.1489	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,167.48650	1,163.853	17.45	0.6555	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			517.48650	513.853	17.45	0.3445	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			740.75050	736.372	19.01	0.4708	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,090.75050	1,086.372	19.01	0.5292	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,017.81480	1,014.523	18.98	0.5257	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,097.81480	1,094.523	18.98	0.4743	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			692.71690	689.503	20.00	0.3919	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,772.71690	1,769.503	20.00	0.6081	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,465.22860	1,463.209	17.41	0.6845	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			545.22860	543.209	17.41	0.3155	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>1,296,000.00</b>	<b>10,000</b>	<b>0</b>
€ / R	On	18/03/2019	Foreign Exchange Future			16.39970		16.35030			0.0000	535,237,008.90	32,637	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.41640		16.38720			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.47230		16.44310			0.0000	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2019	Foreign Exchange Future			16.50860		16.47950			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.65800		16.62950			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.67140		16.64290			0.0000	17,705,026.80	1,062	121,707
€ / R	On	14/08/2019	Foreign Exchange Future			16.87860		16.84990			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.99160		16.96270			0.0000	4,757,648.00	280	42,988
€ / R	On	13/12/2019	Foreign Exchange Future			17.29730		17.26910			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.51610		17.48480			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.63760		17.60890			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>557,699,683.70</b>	<b>33,979</b>	<b>201,800</b>
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			7.30760	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			6.66210	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			750.41070	799.700	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			0.11070	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			0.47630	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			980.17630	930.300	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			207.60760	249.700	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			352.23200	399.700	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			226.37630	269.700	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			6.07630	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,299.71980	3,250.300	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.01980	0.000	12.00	0.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			216.96210	259.700	12.00	1.0000	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1.93200	0.000	12.00	0.0000	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			129.21640	108.923	13.43	0.3958	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			196.41640	205.323	13.43	0.6042	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			176.12340	147.145	12.75	0.3631	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			339.22340	339.445	12.75	0.6369	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			285.48720	251.963	13.70	0.4433	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			344.98720	340.563	13.70	0.5567	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.95630	7.402	15.50	0.0163	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,388.45630	2,415.402	15.50	0.9837	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			402.80830	393.995	14.69	0.4523	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			619.90830	582.595	14.69	0.5477	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,345.99570	1,365.674	12.79	0.9109	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			53.09570	44.274	12.79	0.0891	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			484.67330	448.821	14.24	0.4753	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			487.57330	480.221	14.24	0.5247	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			399.31970	390.459	14.71	0.4492	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			626.41970	589.059	14.71	0.5508	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			395.85710	386.954	14.74	0.4460	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			632.95710	595.554	14.74	0.5540	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			263.24070	236.024	13.39	0.2592	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,083.14070	1,084.624	13.39	0.7408	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,905.90890	2,870.184	18.40	0.8915	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			105.80890	98.784	18.40	0.1085	1,975,678.00	20,000	42,400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			951.76900	949.778	13.63	0.6867	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			341.86900	311.178	13.63	0.3133	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			576.45470	566.696	14.60	0.4854	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			736.55470	698.096	14.60	0.5146	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			441.82770	430.615	15.54	0.3600	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,259.12770	1,219.015	15.54	0.6400	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			439.27570	428.071	15.56	0.3583	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,266.57570	1,226.471	15.56	0.6417	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			444.39070	433.175	15.53	0.3618	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,251.69070	1,211.575	15.53	0.6382	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,641.98510	1,601.850	16.26	0.7172	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			334.68510	323.450	16.26	0.2828	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,514.73060	1,522.884	13.19	0.8290	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			172.03060	151.284	13.19	0.1710	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,916.24560	1,876.517	16.74	0.7600	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			278.94560	268.117	16.74	0.2400	4,021,758.00	15,000	40,000
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,564.15540	3,590.473	14.41	0.9729	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			25.05540	23.173	14.41	0.0271	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,485.55870	1,486.317	13.65	0.7400	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			38.38500	33.957	13.99	0.0388	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,806.11060	1,812.411	13.47	0.8143	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			237.01060	215.111	13.47	0.1857	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,386.96020	1,346.806	15.56	0.5945	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			633.20230	621.248	15.57	0.4040	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,394.10230	1,353.948	15.57	0.5960	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,567.88980	3,531.048	18.62	0.8454	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			216.98980	208.348	18.62	0.1546	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,217.48500	3,241.257	13.99	0.9612	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			366.45870	339.017	13.65	0.2600	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			638.92610	626.973	15.54	0.4070	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,379.82610	1,339.673	15.54	0.5930	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,820.82160	2,782.538	17.68	0.7908	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			299.92160	289.838	17.68	0.2092	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			636.06020	624.106	15.56	0.4055	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			734.71870	697.134	14.28	0.3865	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,219.51870	1,213.234	14.28	0.6135	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			771.12630	733.050	14.35	0.3984	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,185.92630	1,179.150	14.35	0.6016	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			566.34160	531.620	13.91	0.3263	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,401.14160	1,397.720	13.91	0.6737	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			689.22900	652.315	14.18	0.3711	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,264.02900	1,258.415	14.18	0.6289	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,620.59820	1,579.251	15.69	0.5828	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			776.62690	763.978	15.70	0.4160	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,627.72690	1,586.378	15.70	0.5840	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			773.77410	761.118	15.71	0.4147	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	18.47	Put			1,634.87410	1,593.518	15.71	0.5853	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			779.49820	766.851	15.69	0.4172	0.00	0	0
<b>Total € / R Option</b>												<b>5,997,436.00</b>	<b>35,000</b>	<b>639,516</b>
<b>Total € / R</b>												<b>563,697,119.70</b>	<b>68,979</b>	<b>841,316</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Future			10.25970		10.22030			0.0000	53,237,583.30	5,189	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.37370		10.34110			0.0000	0.00	0	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.50950		10.47640			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.64060		10.60740			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.78440		10.75150			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>53,237,583.30</b>	<b>5,189</b>	<b>19,694</b>
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			5.66560	0.000	10.24	0.0000	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			155.36560	110.300	10.24	1.0000	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			7.17450	0.000	10.24	0.0000	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			136.87450	90.300	10.24	1.0000	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			6.37180	0.000	10.24	0.0000	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			146.07180	100.300	10.24	1.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			734.93230	700.082	13.54	0.8018	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			74.65630	72.383	13.57	0.1949	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			743.55630	708.683	13.57	0.8051	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			73.30720	71.009	13.60	0.1917	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			752.20720	717.309	13.60	0.8083	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			76.03230	73.782	13.54	0.1982	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			542.09950	511.563	12.24	0.5949	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			254.64380	257.350	12.20	0.4131	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			528.24380	497.850	12.20	0.5869	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			251.55350	254.189	12.22	0.4091	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			535.15350	504.689	12.22	0.5909	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			248.49950	251.063	12.24	0.4051	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			338.76980	340.257	12.41	0.4316	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			631.36980	599.657	12.41	0.5684	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			335.54570	336.983	12.43	0.4284	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			638.14570	606.383	12.43	0.5716	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			342.02390	343.562	12.39	0.4348	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			624.62390	592.962	12.39	0.5652	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			700.45610	668.295	12.58	0.5998	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			307.85610	308.895	12.58	0.4002	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			720.25710	687.953	12.54	0.5524	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			418.44960	419.002	12.55	0.4449	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			726.94960	694.602	12.55	0.5551	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			415.16350	415.673	12.57	0.4421	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			733.66350	701.273	12.57	0.5579	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			421.75710	422.353	12.54	0.4476	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>53,237,583.30</b>	<b>5,189</b>	<b>20,694</b>
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.83900		10.80260			0.0000	19,510,200.00	1,800	0
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.96660		10.93800			0.0000	0.00	0	900
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.11450		11.08510			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.25490		11.22620			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.40980		11.38220			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>19,510,200.00</b>	<b>1,800</b>	<b>1,300</b>
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			91.39040	109.000	11.78	1.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			18.79040	0.000	11.78	0.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			83.71330	99.000	11.78	1.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			21.11330	0.000	11.78	0.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			99.30290	119.000	11.78	1.0000	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			16.70290	0.000	11.78	0.0000	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			370.47480	371.143	13.14	0.6063	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			232.47480	204.543	13.14	0.3937	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			365.18290	365.639	13.15	0.6007	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			237.18290	209.039	13.15	0.3993	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			375.82180	376.705	13.12	0.6119	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			227.82180	200.105	13.12	0.3881	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			321.49160	317.961	13.95	0.4210	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			626.39160	593.461	13.95	0.5790	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			318.30930	314.743	13.97	0.4177	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			633.20930	600.243	13.97	0.5823	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			324.70450	321.214	13.93	0.4244	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			619.60450	586.714	13.93	0.5756	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			411.62830	409.137	13.81	0.4399	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			725.42830	694.237	13.81	0.5601	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			408.35050	405.821	13.83	0.4372	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			732.15050	700.921	13.83	0.5628	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			414.93200	412.479	13.79	0.4427	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			718.73200	687.579	13.79	0.5573	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			503.12440	501.170	13.73	0.4569	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			810.92440	781.370	13.73	0.5431	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			499.76380	497.784	13.75	0.4545	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			817.56380	787.984	13.75	0.5455	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			506.50770	504.579	13.72	0.4592	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			804.30770	774.779	13.72	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>19,510,200.00</b>	<b>1,800</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			14.43210		14.39300			0.0000	12,887,865.30	893	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.68470		14.66350			0.0000	0.00	0	1,393
CHF / R	On	16/09/2019	Foreign Exchange Future			14.98210		14.96070			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.26590		15.24440			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.58120		15.56100			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>12,887,865.30</b>	<b>893</b>	<b>1,493</b>
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			53.70040	0.000	13.50	0.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			130.70040	37.900	13.50	1.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			51.55170	0.000	13.50	0.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			138.55170	47.900	13.50	1.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			55.97900	0.000	13.50	0.0000	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			122.97900	27.900	13.50	1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			405.62710	396.942	14.55	0.4971	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			472.12710	442.242	14.55	0.5029	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			401.70340	392.974	14.58	0.4933	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			478.20340	448.274	14.58	0.5067	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			409.58950	400.948	14.53	0.5008	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			466.08950	436.248	14.53	0.4992	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			402.25350	391.661	15.95	0.3618	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,131.55350	1,099.561	15.95	0.6382	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			399.64070	389.068	15.96	0.3598	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,138.94070	1,106.968	15.96	0.6402	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			404.88370	394.268	15.93	0.3638	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,124.18370	1,092.168	15.93	0.6362	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			588.09260	576.063	16.37	0.4048	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,293.69260	1,260.163	16.37	0.5952	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			585.22470	573.203	16.39	0.4032	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,300.82470	1,267.303	16.39	0.5968	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			582.37150	570.354	16.40	0.4016	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,307.97150	1,274.454	16.40	0.5984	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			660.33770	646.522	17.04	0.3830	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,729.33770	1,695.322	17.04	0.6170	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			657.86360	644.065	17.05	0.3817	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,736.86360	1,702.865	17.05	0.6183	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			662.82280	648.997	17.03	0.3842	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,721.82280	1,687.796	17.03	0.6158	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>12,887,865.30</b>	<b>893</b>	<b>1,493</b>
DKK / R	On	18/03/2019	Foreign Exchange Future			2.19760		2.19080			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23520		2.23110			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27950		2.27550			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.32170		2.31790			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.36830		2.36490			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			698.68060	624.000	11.65	1.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			11.03590	0.000	11.65	0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			503.03590	424.000	11.65	1.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			8.44310	0.000	11.65	0.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			600.44310	524.000	11.65	1.0000	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			6.68060	0.000	11.65	0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			257.25340	218.465	12.60	0.2549	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,002.22170	1,002.320	12.68	0.7192	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			291.22170	250.320	12.68	0.2808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,136.98540	1,141.414	12.52	0.7700	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			225.98540	189.414	12.52	0.2300	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,068.25340	1,070.464	12.60	0.7451	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			480.73760	467.647	14.44	0.3248	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,725.73760	1,672.647	14.44	0.6752	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			529.82680	516.390	14.24	0.3524	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,574.82680	1,521.390	14.24	0.6476	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			504.67410	491.394	14.34	0.3384	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,649.67410	1,596.395	14.34	0.6616	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			485.51910	468.867	15.29	0.2685	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,706.51910	2,651.867	15.29	0.7315	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			468.56460	452.152	15.38	0.2601	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,789.56460	2,735.152	15.38	0.7399	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			503.17870	486.296	15.21	0.2771	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,624.17870	2,569.296	15.21	0.7229	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			629.20120	608.203	15.36	0.2889	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,080.20120	3,025.203	15.36	0.7111	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			609.82770	588.979	15.42	0.2813	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,160.82770	3,105.979	15.42	0.7187	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			649.22260	628.079	15.31	0.2967	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,000.22260	2,945.080	15.31	0.7033	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			1.84130		1.83690			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86300		1.86060			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88830		1.88570			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91140		1.90890			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 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			474.23520	513.000	13.71	1.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			5.23520	0.000	13.71	0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			379.52800	413.000	13.71	1.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			10.52800	0.000	13.71	0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			571.52450	613.000	13.71	1.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			2.52450	0.000	13.71	0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,181.24900	1,177.492	14.20	0.8025	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			175.24900	147.492	14.20	0.1975	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,109.10350	1,103.244	14.30	0.7777	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			203.10350	173.243	14.30	0.2223	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,256.10680	1,254.509	14.09	0.8261	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			150.10680	124.509	14.09	0.1739	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,174.03520	1,158.910	14.74	0.6576	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			517.03520	475.910	14.74	0.3424	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,119.45030	1,103.373	14.85	0.6374	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			562.45030	520.373	14.85	0.3626	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,230.76560	1,216.686	14.64	0.6777	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			473.76560	433.686	14.64	0.3223	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,383.19370	1,367.484	15.07	0.6400	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			694.19370	653.484	15.07	0.3600	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,331.42630	1,315.027	15.16	0.6238	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			742.42630	701.027	15.16	0.3762	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,436.69520	1,421.746	14.97	0.6563	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			647.69520	607.746	14.97	0.3437	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		0.14380			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14290		0.14320			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14240		0.14270			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14150		0.14180			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.13940			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			1.69420		1.68760			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71390		1.71090			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73920		1.73620			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.76270		1.75990			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.91820		9.88230			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.02630		10.00210			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.15680		10.13210			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.28130		10.25490			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.41330		10.38840			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			352.61090	388.200	11.21	1.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			0.31090	0.000	11.21	0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			342.65740	378.200	11.21	1.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			0.35740	0.000	11.21	0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			362.57060	398.200	11.21	1.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			0.27060	0.000	11.21	0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			299.67280	300.243	12.46	0.5811	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			217.57280	193.943	12.46	0.4189	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			294.53890	294.936	12.47	0.5746	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			222.43890	198.636	12.47	0.4254	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			304.86780	305.616	12.45	0.5876	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			212.76780	189.316	12.45	0.4124	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			520.36070	522.009	12.33	0.6539	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			238.26070	215.209	12.33	0.3461	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			514.59050	516.071	12.34	0.6495	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			242.49050	219.271	12.34	0.3505	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			526.17320	527.991	12.32	0.6583	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			234.07320	211.191	12.32	0.3417	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			430.19630	428.114	13.05	0.4987	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			525.29630	496.814	13.05	0.5013	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			426.30440	424.176	13.07	0.4953	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			531.40440	502.876	13.07	0.5047	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			434.12100	432.086	13.03	0.5021	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			519.22100	490.786	13.03	0.4979	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			504.11720	501.867	13.29	0.4958	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			635.71720	608.567	13.29	0.5042	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			500.32510	498.031	13.30	0.4930	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			641.92510	614.731	13.30	0.5070	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			507.93670	505.731	13.27	0.4986	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			629.53670	602.431	13.27	0.5014	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			1.35150		1.34640			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35350		1.35290			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35920		1.35850			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
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36310		1.36260			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			64.00000	115.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	15.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			36.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			164.00000	215.000		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			329.00000	335.000		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			229.00000	235.000		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			429.00000	435.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Call			285.00000	292.000		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			185.00000	192.000		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			385.00000	392.000		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			226.00000	231.000		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			126.00000	131.000		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			326.00000	331.000		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			1.32280		1.32740			0.0000	0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.32980		1.33310			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33570		1.33900			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.34090		1.34430			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34660		1.34990			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			1.13460		1.13400			0.0000	0.00	0	0
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14280		1.14230			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15170		1.15130			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.16010		1.15960			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16950		1.16890			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 QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
SGD / R	On	18/03/2019	Foreign Exchange Future			10.69510		10.65710			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.81400		10.78690			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.95700		10.92870			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			11.09430		11.06690			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			317.88630	355.100	11.44	1.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			0.78630	0.000	11.44	0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			307.98960	345.100	11.44	1.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			0.88960	0.000	11.44	0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			327.79550	365.100	11.44	1.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.69550	0.000	11.44	0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			38.87570	29.824	12.29	0.0951	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			833.28790	851.835	12.30	0.9103	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			36.38790	27.835	12.30	0.0897	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			824.51550	842.815	12.30	0.9076	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			37.61550	28.815	12.30	0.0924	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			815.77570	833.824	12.29	0.9049	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			631.74740	635.950	12.50	0.6933	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			223.04740	198.950	12.50	0.3067	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			625.68940	629.706	12.51	0.6894	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			226.98940	202.706	12.51	0.3106	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			619.67330	623.505	12.52	0.6854	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			230.97330	206.505	12.52	0.3146	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			718.38280	719.900	12.81	0.6587	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			321.48280	295.600	12.81	0.3413	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			712.77260	714.181	12.82	0.6555	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			325.87260	299.881	12.82	0.3445	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			724.02710	725.658	12.80	0.6619	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			317.12710	291.358	12.80	0.3381	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			2.64700		2.63150			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.54480		2.53330			0.0000	0.00	0	30,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.45540		2.44450			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.38470		2.37390			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			0.36790	0.000	13.18	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
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			98.86790	83.000	13.18	1.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			0.29680	0.000	13.18	0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			108.79680	93.000	13.18	1.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			0.46460	0.000	13.18	0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			88.96460	73.000	13.18	1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.56970	0.492	25.32	0.0051	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			997.26970	985.692	25.32	0.9949	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.53160	0.458	25.32	0.0048	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,007.23160	995.658	25.32	0.9952	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.61030	0.529	25.32	0.0054	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			987.31030	975.729	25.32	0.9946	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			171.13400	175.244	16.99	0.6648	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			76.63400	69.844	16.99	0.3352	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			164.63610	168.626	16.92	0.6523	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			80.13610	73.226	16.92	0.3477	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			177.75110	182.245	17.11	0.6768	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			73.25110	66.845	17.11	0.3232	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			201.21750	207.182	18.64	0.6406	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			107.31750	102.482	18.64	0.3594	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			195.07410	201.007	18.59	0.6306	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			111.17410	106.307	18.59	0.3694	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			189.03010	194.931	18.53	0.6204	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			115.13010	110.231	18.53	0.3796	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>30,000</b>
<b>Total Futures</b>												<b>23 724 337 279.40</b>	<b>1,630,774</b>	<b>1,353,896</b>
<b>Total Options</b>												<b>51 785 770.89</b>	<b>144,100</b>	<b>3,756,421</b>
<b>Grand Total:</b>												<b>23,776,123,050.29</b>	<b>1,774,874</b>	<b>5,110,317</b>