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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/03/2019 Foreign Exchange Future			14.46300		14.44060			0.0000	889,474,500.00	61,500	0
\$ / R On 20/03/2019 Foreign Exchange Future			14.44240		14.44220			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.44570		14.44560			0.0000	144,457,000.00	10,000	5,000
\$ / R On 25/03/2019 Foreign Exchange Future			14.45080		14.45070			0.0000	289,016,000.00	20,000	21,575
\$ / R On 27/03/2019 Foreign Exchange Future			14.45420		14.45410			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.45590		14.45580			0.0000	0.00	0	10,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.45760		14.45740			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.46260		14.46250			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.46430		14.46420			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.46750		14.46750			0.0000	0.00	0	20,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.46920		14.46920			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.48590		14.48610			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.48940		14.43450			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.50490		14.50480			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.51000		14.50990			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.51180		14.51160			0.0000	0.00	0	5,957
\$ / R On 07/05/2019 Foreign Exchange Future			14.52380		14.52350			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.52720		14.52690			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.53410		14.53370			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.54610		14.54560			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.56180		14.56110			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			14.56520		14.56450			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.57050		14.56960			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.57220		14.57140			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.58260		14.58170			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.58960		14.58850			0.0000	8,682,183,422.40	595,094	787,818
\$ / R	On	20/06/2019	Foreign Exchange Future			14.60000		14.59890			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.61400		14.61290			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.61930		14.61820			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.62280		14.62170			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.67220		14.67060			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.67390		14.67230			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.69520		14.69330			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.72530		14.72320			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.73060		14.72850			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.73420		14.73210			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.73590		14.73380			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.75020		14.74800			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.75550		14.75330			0.0000	18,665,707.50	1,265	28,107
\$ / R	On	30/09/2019	Foreign Exchange Future			14.78050		14.77850			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.78410		14.78210			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.83640		14.83460			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.88910		14.88610			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.89450		14.89130			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.89820		14.89480			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.91460		14.91030			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.94760		14.94350			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.95130		14.94720			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			15.00480		15.00120			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.05680		15.05150			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.06240		15.05670			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.08850		15.08120			0.0000	89,399,362.50	5,925	12,172
\$ / R	On	02/04/2020	Foreign Exchange Future			15.12080		15.11430			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.17250		15.16770			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.23750		15.23480			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.25660		15.25460			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.34820		15.34310			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.44450		15.43500			0.0000	0.00	0	0
Total \$ / R Future												10,113,195,992.40	693,784	1,056,325
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Put			10.13190	0.000	14.15	0.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.30	Call			150.73190	163.000	14.15	1.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Put			1.10750	0.000	14.15	0.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.09	Call			351.70750	373.000	14.15	1.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Put			1.66170	0.000	14.15	0.0000	0.00	0	0
\$ / R	On	19/03/2019	Foreign Exchange Option	14.13	Call			312.26170	333.000	14.15	1.0000	0.00	0	0
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			7.98320	3.292	19.93	0.0518	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call		250.18320	245.692	19.93	0.9482	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put		16.21850	12.467	16.15	0.1192	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call		261.81850	258.167	16.15	0.8808	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call		52.34100	44.232	15.15	0.3384	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put		136.74100	128.532	15.15	0.6616	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put		0.61270	0.448	19.85	0.0054	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Call		646.21270	646.148	19.85	0.9946	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put		68.12930	63.379	13.37	0.3686	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call		148.82930	144.179	13.37	0.6314	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put		0.00000	0.018	31.05	0.0001	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		2,244.10000	2,244.218	31.05	0.9999	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call		469.11090	467.326	15.79	0.9159	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put		15.01090	13.126	15.79	0.0841	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call		106.39200	98.538	14.04	0.4436	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put		152.29200	144.338	14.04	0.5564	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call		581.69710	580.837	16.33	0.9543	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put		7.59710	6.636	16.33	0.0457	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call		117.38580	110.820	14.52	0.4514	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put		161.58580	154.920	14.52	0.5486	0.00	0	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		18.51710	16.634	15.87	0.0971	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		474.31710	472.534	15.87	0.9029	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		7.73800	6.928	16.45	0.0447	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		623.53800	622.828	16.45	0.9553	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		44.51960	40.653	15.22	0.2066	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		320.31960	316.553	15.22	0.7934	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,334.37450	1,333.906	22.19	0.9914	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		1.77450	1.507	22.19	0.0086	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		119.78340	113.939	14.79	0.4304	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		177.18340	171.539	14.79	0.5696	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		977.25530	976.408	19.57	0.9769	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		4.65530	4.008	19.57	0.0231	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		312.69840	309.114	15.37	0.7640	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		55.29840	51.514	15.37	0.2360	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		275.38600	271.245	15.23	0.7212	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		67.98600	63.645	15.23	0.2788	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		1,008.61850	1,008.728	18.16	0.9922	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		1.21850	1.128	18.16	0.0078	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		11.34860	10.385	16.34	0.0609	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		598.74860	597.985	16.34	0.9391	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.10320	0.101	20.35	0.0008	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,457.50320	1,457.701	20.35	0.9992	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		284.54610	279.500	15.60	0.7095	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		71.94610	67.100	15.60	0.2905	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		113.77870	109.620	14.72	0.3839	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		226.27870	222.220	14.72	0.6161	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		0.26600	0.227	17.88	0.0016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,414.46600	1,414.527	17.88	0.9984	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			31.71290	30.977	14.54	0.1369	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			499.21290	498.477	14.54	0.8631	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			131.48030	129.200	14.72	0.3912	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			250.68030	248.400	14.72	0.6088	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			347.05410	345.448	14.56	0.7302	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			77.85410	76.248	14.56	0.2698	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			8.93120	8.767	14.08	0.0476	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			718.13120	717.967	14.08	0.9524	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			72.72370	72.073	13.42	0.2302	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			448.82370	447.973	13.42	0.7698	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			0.00000	208.181	14.27	0.4582	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			0.00000	257.581	14.27	0.5418	5,151,622.00	20,000	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			0.00000	178.802	14.13	0.4168	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			0.00000	288.202	14.13	0.5832	5,764,032.00	20,000	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			0.00000	188.312	14.18	0.4306	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			0.00000	277.712	14.18	0.5694	5,554,232.00	20,000	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			0.00000	213.324	14.29	0.4650	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			0.00000	252.724	14.29	0.5350	10,108,956.00	40,000	40,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			661.52950	654.343	16.71	0.7405	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			126.32950	119.243	16.71	0.2595	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			119.80160	115.950	14.12	0.2695	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			519.70160	515.950	14.12	0.7305	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,160.41320	1,154.143	18.38	0.8726	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			62.01320	55.943	18.38	0.1274	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,486.02900	1,481.083	19.36	0.9216	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			37.62900	32.883	19.36	0.0784	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			516.82440	508.748	16.02	0.6497	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			188.42440	180.548	16.02	0.3503	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			436.54370	431.395	14.46	0.6538	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			174.94370	169.595	14.46	0.3462	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,516.82970	1,516.887	15.65	0.9821	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			5.22970	5.087	15.65	0.0179	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			21.08790	20.352	14.41	0.0645	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,042.68790	1,042.152	14.41	0.9355	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			466.96490	462.253	14.37	0.6808	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			155.36490	150.453	14.37	0.3192	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			4.19450	4.065	15.88	0.0145	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,595.79450	1,595.865	15.88	0.9855	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			289.24480	281.004	14.95	0.4521	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			362.74480	354.804	14.95	0.5479	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			54.30130	51.816	14.03	0.1322	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			861.20130	859.016	14.03	0.8678	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			183.14870	176.563	14.63	0.3286	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			510.04870	503.763	14.63	0.6714	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			79.03050	75.484	14.05	0.1784	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	09/05/2019	Foreign Exchange Option	13.86	Call			745.93050	742.684	14.05	0.8216	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			136.42400	130.678	14.40	0.2590	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			630.12400	624.778	14.40	0.7410	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,081.66310	1,073.343	17.90	0.7950	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			127.26310	119.443	17.90	0.2050	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			230.37590	224.534	14.91	0.3574	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			525.97590	520.634	14.91	0.6426	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			873.69990	864.905	17.28	0.7350	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			169.29990	161.005	17.28	0.2650	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			237.83230	233.144	14.85	0.3502	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			568.93230	564.944	14.85	0.6498	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			564.79080	560.981	14.90	0.6412	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			250.29080	245.781	14.90	0.3588	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,339.59800	1,332.641	18.41	0.8263	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			114.09800	107.841	18.41	0.1737	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			593.96610	590.478	14.82	0.6614	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			229.46610	225.278	14.82	0.3386	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,573.86720	1,574.652	13.47	0.9724	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			9.36720	9.452	13.47	0.0276	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			701.07100	693.612	16.51	0.6445	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			255.57100	248.812	16.51	0.3555	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,663.94420	1,657.665	19.16	0.8775	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			78.44420	72.864	19.16	0.1225	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			12.62660	12.735	13.08	0.0367	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,437.12660	1,437.935	13.08	0.9633	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.80860	3.683	17.28	0.0093	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,433.40860	2,434.183	17.28	0.9907	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			381.08020	375.298	15.23	0.4617	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			442.48020	437.498	15.23	0.5383	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			120.79320	119.396	14.21	0.2073	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			872.49320	871.996	14.21	0.7927	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			712.88840	711.214	14.55	0.7125	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			191.18840	188.614	14.55	0.2875	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			656.22480	654.046	14.68	0.6791	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			224.52480	221.446	14.68	0.3209	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			597.14600	594.397	14.83	0.6412	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			265.44600	261.797	14.83	0.3588	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			15.48130	14.445	21.33	0.0259	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,214.25370	1,207.744	17.78	0.7756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			162.75370	157.344	17.78	0.2244	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			415.75400	411.574	15.50	0.4933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			520.23440	517.130	15.12	0.5774	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,528.50450	1,522.317	18.60	0.8342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			117.00450	111.917	18.60	0.1658	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			766.13130	765.260	14.51	0.7316	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			177.63130	175.660	14.51	0.2684	0.00	0	301,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			423.69390	419.580	15.45	0.5004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			140.69050	139.293	14.34	0.2274	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,197.31940	1,190.799	17.74	0.7718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			165.81940	160.399	17.74	0.2282	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			782.53130	776.174	16.55	0.6500	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			271.03130	265.774	16.55	0.3500	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			351.73440	347.530	15.12	0.4226	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			125.77540	120.603	18.42	0.1773	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			885.53550	885.459	14.27	0.7888	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			127.03550	125.859	14.27	0.2112	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,605.99010	1,607.435	14.02	0.9573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			17.49010	17.835	14.02	0.0427	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			849.19050	848.893	14.34	0.7726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			28.87680	29.245	13.58	0.0671	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			585.29080	579.504	15.89	0.5648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			353.79080	349.104	15.89	0.4352	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			171.08720	169.213	14.48	0.2614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			779.58720	778.813	14.48	0.7386	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,457.27540	1,451.003	18.42	0.8227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,479.64850	1,481.158	13.54	0.9482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,850.76100	1,852.109	14.93	0.9703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			12.26100	12.509	14.93	0.0297	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,138.55230	1,131.998	17.58	0.7580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			177.05230	171.598	17.58	0.2420	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,377.37680	1,378.845	13.58	0.9329	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.29890	0.293	20.33	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,314.98300	2,316.216	16.64	0.9847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.48300	6.616	16.64	0.0153	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,625.49190	1,626.928	14.09	0.9585	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			16.99190	17.328	14.09	0.0415	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			21.14850	21.558	13.54	0.0518	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			322.59500	318.712	15.03	0.4002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			436.15040	431.134	15.35	0.4816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			444.65040	440.734	15.35	0.5184	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,351.84620	1,345.456	18.14	0.8038	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			140.34620	135.056	18.14	0.1962	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,898.79890	3,899.893	20.33	0.9993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			545.85490	543.015	15.05	0.5961	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			327.35490	323.415	15.05	0.4039	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			540.65370	537.761	15.06	0.5923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			332.15370	328.161	15.06	0.4077	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			551.09500	548.312	15.03	0.5998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.58920	15.900	14.31	0.0380	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			726.71420	725.538	14.60	0.7104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			198.21420	195.938	14.60	0.2896	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			224.30890	218.831	17.02	0.2978	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	13.35	Call			1,278.36330	1,279.710	13.70	0.9132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			39.86330	40.110	13.70	0.0868	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			539.63970	534.047	15.73	0.5414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			378.13970	373.647	15.73	0.4586	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,684.08920	1,685.500	14.31	0.9620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			34.53140	34.842	13.65	0.0775	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,180.44800	1,173.918	17.69	0.7679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			168.94800	163.518	17.69	0.2321	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			827.90500	827.468	14.38	0.7626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			149.40500	147.868	14.38	0.2374	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			935.80890	929.231	17.02	0.7022	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			298.06760	292.976	16.31	0.3789	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			59.63620	59.599	13.88	0.1192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,148.13620	1,149.199	13.88	0.8808	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			510.25770	507.048	15.15	0.5700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			361.75770	357.448	15.15	0.4300	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,323.03140	1,324.442	13.65	0.9225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.67310	10.890	15.29	0.0257	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			76.33740	76.029	14.00	0.1441	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,064.83740	1,065.629	14.00	0.8559	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,508.73490	1,510.228	13.65	0.9504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			20.23490	20.628	13.65	0.0496	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			709.56760	703.376	16.31	0.6211	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			29.76600	30.126	13.59	0.0688	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			611.33860	609.146	14.87	0.6408	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			272.83860	269.545	14.87	0.3592	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			583.36430	580.901	14.94	0.6222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			294.86430	291.301	14.94	0.3778	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,949.17310	1,950.490	15.29	0.9743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			251.80310	248.783	14.80	0.3406	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,430.75270	1,424.448	18.35	0.8182	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			129.25270	124.048	18.35	0.1818	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			317.87700	314.044	15.02	0.3965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			556.37700	553.644	15.02	0.6035	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,368.26600	1,369.726	13.59	0.9312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			185.57720	180.104	17.47	0.2523	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			720.28360	719.053	14.61	0.7068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			201.78360	199.453	14.61	0.2932	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			146.46190	144.971	14.36	0.2341	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			834.96190	834.571	14.36	0.7659	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			640.30310	638.383	14.80	0.6594	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			477.25400	471.974	15.50	0.5067	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			951.57750	944.994	17.06	0.7071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			220.07750	214.594	17.06	0.2929	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,609.10350	1,603.034	18.78	0.8466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			107.60350	102.634	18.78	0.1534	0.00	0	6,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,097.07720	1,090.504	17.47	0.7477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			465.19390	459.980	15.45	0.4996	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,386.98130	3,384.845	21.33	0.9741	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,664.09330	2,659.770	20.64	0.9373	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			42.99330	39.770	20.64	0.0627	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			528.12440	522.689	15.59	0.5258	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			407.02440	402.689	15.59	0.4742	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,495.30000	1,488.632	18.26	0.8076	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			148.20000	142.632	18.26	0.1924	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			685.41930	683.416	14.76	0.6587	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			272.51930	269.416	14.76	0.3413	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,815.70940	1,809.840	18.94	0.8550	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			253.74670	248.066	16.91	0.3109	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			24.71040	25.096	14.11	0.0533	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,637.61040	1,639.096	14.11	0.9467	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			848.85680	842.251	16.56	0.6499	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			291.75680	286.251	16.56	0.3501	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			108.60940	103.840	18.94	0.1450	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			656.66490	654.387	14.83	0.6414	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			293.76490	290.387	14.83	0.3586	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			796.66790	795.623	14.51	0.7197	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			203.76790	201.623	14.51	0.2803	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			970.84670	964.066	16.91	0.6891	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			35.87910	36.279	13.67	0.0740	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,464.07910	1,465.579	13.67	0.9260	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,923.97020	1,917.910	19.06	0.8620	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			105.67020	100.710	19.06	0.1380	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,242.06350	1,243.146	13.93	0.8751	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			70.36350	70.346	13.93	0.1249	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,656.80970	1,648.890	18.18	0.7912	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			187.40970	181.090	18.18	0.2088	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			786.59540	784.314	14.74	0.6595	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			315.99540	312.114	14.74	0.3405	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,973.76120	1,966.294	18.77	0.8353	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			337.59180	333.429	14.81	0.3556	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			144.36120	138.494	18.77	0.1647	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			44.28500	44.368	14.31	0.0751	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,714.88500	1,716.568	14.31	0.9249	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,003.04270	995.094	16.64	0.6521	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			333.64270	327.294	16.64	0.3479	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			758.19180	755.629	14.81	0.6444	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			64.35160	64.478	13.94	0.1046	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,496.65160	1,498.378	13.94	0.8954	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,839.20360	1,830.848	18.36	0.8044	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			182.50360	176.048	18.36	0.1956	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			462.20320	456.454	15.10	0.4200	0.00	0	3,147

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			675.50320	671.654	15.10	0.5800	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,821.60370	1,812.464	18.17	0.7847	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			214.80370	207.764	18.17	0.2153	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			872.35540	870.020	14.73	0.6618	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			349.15540	344.720	14.73	0.3382	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,146.71730	2,138.026	18.74	0.8261	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			169.91730	163.326	18.74	0.1739	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			61.34290	61.090	14.35	0.0895	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,784.54290	1,786.390	14.35	0.9105	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,156.76130	1,147.446	16.76	0.6597	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			359.96130	352.746	16.76	0.3403	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			844.12050	841.522	14.79	0.6482	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			370.92050	366.222	14.79	0.3518	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			94.41640	94.129	14.04	0.1290	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,532.91640	1,534.729	14.04	0.8710	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			586.65140	579.468	15.32	0.4626	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			648.75140	643.668	15.32	0.5374	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,332.68870	4,325.710	23.27	0.9358	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			66.48870	61.610	23.27	0.0642	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			640.97540	633.210	15.42	0.4785	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			638.97540	633.410	15.42	0.5215	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,574.61540	2,565.960	19.25	0.8542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			147.91540	141.460	19.25	0.1458	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,438.18220	1,439.371	14.17	0.8360	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			134.88220	133.871	14.17	0.1640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,430.25560	1,431.409	14.17	0.8341	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			136.95560	135.909	14.17	0.1659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,446.12880	1,447.353	14.16	0.8379	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			132.82880	131.853	14.16	0.1621	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,286.73940	2,288.682	14.77	0.9502	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			33.43940	33.182	14.77	0.0498	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,436.94680	1,427.153	17.23	0.7053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			320.24680	312.653	17.23	0.2947	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,058.26980	1,057.044	14.43	0.7221	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			274.96980	271.544	14.43	0.2779	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,620.52640	2,611.935	19.32	0.8580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			143.82640	137.435	19.32	0.1420	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,007.48980	4,009.584	18.52	0.9937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.18980	4.084	18.52	0.0063	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,202.38730	3,194.485	20.38	0.8952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			105.68730	99.985	20.38	0.1048	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			658.72150	653.210	15.35	0.5304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			625.42150	617.710	15.35	0.4696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,186.07480	1,176.402	16.68	0.6509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			389.37480	381.902	16.68	0.3491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			386.97910	379.497	16.70	0.3473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,193.67910	1,183.997	16.70	0.6527	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,279.57510	3,271.711	20.57	0.8984	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			102.87510	97.211	20.57	0.1016	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			912.67020	910.072	14.71	0.6611	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			369.37020	364.572	14.71	0.3389	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,001.67630	2,993.625	19.93	0.8853	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			114.97630	109.125	19.93	0.1147	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			846.47210	843.170	14.86	0.6300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			423.17210	417.670	14.86	0.3700	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,803.92730	3,796.305	21.87	0.9163	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			87.22730	81.805	21.87	0.0837	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,960.21330	3,952.655	22.26	0.9206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			83.51330	78.155	22.26	0.0794	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			982.98610	981.085	14.56	0.6920	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			319.68610	315.585	14.56	0.3080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			433.09510	425.839	16.40	0.3817	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,059.79510	1,050.339	16.40	0.6183	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,999.34060	3,991.798	22.35	0.9216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			82.64060	77.298	22.35	0.0784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,098.59450	1,097.691	14.40	0.7365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			255.29450	252.191	14.40	0.2635	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,633.73140	4,626.649	23.63	0.9378	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			67.03140	62.149	23.63	0.0622	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,602.85260	1,604.558	14.14	0.8709	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			99.55260	99.058	14.14	0.1291	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,038.46990	1,037.078	14.45	0.7148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			285.16990	281.578	14.45	0.2852	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			953.18310	950.994	14.62	0.6791	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			339.88310	335.494	14.62	0.3209	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,690.25950	1,692.001	14.22	0.8850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			86.95950	86.501	14.22	0.1150	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			168.44400	166.835	14.24	0.1940	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,321.74400	1,322.335	14.24	0.8060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,628.56480	3,620.866	21.44	0.9110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			91.86480	86.366	21.44	0.0890	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			506.29310	499.804	15.07	0.4139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			759.59310	755.304	15.07	0.5861	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			689.44410	684.315	15.26	0.5480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			586.14410	578.815	15.26	0.4520	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,247.11020	1,247.256	14.30	0.7845	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			193.81020	191.756	14.30	0.2155	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,196.34570	1,196.158	14.33	0.7690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			213.04570	210.658	14.33	0.2310	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,609.11340	3,601.406	21.39	0.9104	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			92.41340	86.906	21.39	0.0896	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			180.82010	178.993	14.27	0.2046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,284.12010	1,284.493	14.27	0.7954	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			965.01920	962.943	14.60	0.6843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			331.71920	327.443	14.60	0.3157	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			817.33690	808.631	15.84	0.5436	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			540.63690	534.131	15.84	0.4564	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,155.82620	1,146.181	16.61	0.6435	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			399.12620	391.681	16.61	0.3565	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			606.18980	600.197	15.55	0.4986	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			702.88980	694.697	15.55	0.5014	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			830.55920	827.078	14.90	0.6223	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			437.25920	431.578	14.90	0.3777	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			372.93470	365.420	16.80	0.3365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,239.63470	1,229.920	16.80	0.6635	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,941.87080	1,943.705	14.46	0.9183	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			58.57080	58.205	14.46	0.0817	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			862.63810	859.511	14.82	0.6378	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			409.33810	404.011	14.82	0.3622	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			797.75020	789.118	15.79	0.5367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			551.05020	544.618	15.79	0.4633	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,805.90230	1,807.689	14.33	0.9015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			72.60230	72.189	14.33	0.0985	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			779.31900	775.261	15.02	0.5964	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			486.01900	479.761	15.02	0.4036	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			904.48750	895.463	16.05	0.5725	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			497.78750	490.963	16.05	0.4275	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,519.70490	2,510.971	19.16	0.8495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			153.00490	146.471	19.16	0.1505	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			0.00000	661.970	15.33	0.5354	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			0.00000	606.470	15.33	0.4646	606,469.80	1,000	1,000
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			195.72780	188.645	18.72	0.1823	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			77.26850	76.794	14.31	0.1003	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,855.76850	1,857.294	14.31	0.8997	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			243.96520	236.453	18.16	0.2229	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,965.46520	1,955.953	18.16	0.7771	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,291.82700	1,282.111	16.86	0.6620	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			390.32700	382.611	16.86	0.3380	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			928.22380	925.153	14.76	0.6527	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			399.72380	394.653	14.76	0.3473	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			956.33710	953.547	14.70	0.6652	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			377.83710	373.047	14.70	0.3348	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,307.22780	2,298.145	18.72	0.8177	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			123.16600	122.314	14.15	0.1473	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,575.26600	1,576.414	14.15	0.8527	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,135.56790	2,126.555	18.33	0.7728	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			270.16790	262.955	18.33	0.2272	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,040.03190	1,037.067	14.74	0.6686	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		405.43190	400.667	14.74	0.3314	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,451.06180	1,441.746	17.11	0.6674	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,599.68200	1,600.193	14.23	0.8345	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,926.51790	1,927.606	14.25	0.8915	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		91.91790	91.206	14.25	0.1085	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		415.66180	408.146	17.11	0.3326	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,476.95510	2,468.292	18.86	0.8103	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		221.55510	214.692	18.86	0.1897	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		1,012.05020	1,008.840	14.81	0.6570	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		427.45020	422.440	14.81	0.3430	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		155.08200	153.793	14.23	0.1655	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,277.43070	2,268.023	18.42	0.7686	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		293.53070	287.123	18.42	0.2314	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		1,113.84220	1,111.758	14.75	0.6722	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		427.74220	422.658	14.75	0.3278	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		2,618.62930	2,609.367	18.92	0.8038	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		449.83790	444.512	14.82	0.3387	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		244.72930	238.467	18.92	0.1962	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		103.42790	102.524	14.14	0.1138	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,989.52790	1,991.624	14.14	0.8862	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,583.43820	1,573.535	17.27	0.6698	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		439.53820	432.635	17.27	0.3302	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		1,085.93790	1,083.612	14.82	0.6613	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		187.01710	185.093	14.29	0.1801	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,638.31710	1,639.593	14.29	0.8199	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		758.30790	750.130	15.57	0.4620	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		813.10790	808.330	15.57	0.5380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,193.02850	5,184.250	22.79	0.9195	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		103.32850	98.850	22.79	0.0805	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		3,035.56670	3,039.863	13.58	0.9774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		15.26670	15.263	13.58	0.0226	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,502.33920	1,503.605	14.45	0.7795	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put		397.76310	392.688	14.68	0.3055	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		517.71900	511.489	16.90	0.3710	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,417.41900	1,406.889	16.90	0.6290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		515.26310	509.026	16.92	0.3695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,424.96310	1,414.426	16.92	0.6305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call		402.66670	396.234	17.69	0.2984	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		520.18340	513.961	16.89	0.3725	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,409.88340	1,399.361	16.89	0.6275	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put		1,665.15910	1,654.469	17.37	0.6739	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call		445.45910	439.069	17.37	0.3261	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call		1,208.06310	1,207.288	14.68	0.6945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call		294.96650	288.713	18.54	0.2266	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put		1,858.72670	1,847.992	17.72	0.7040	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call		399.02670	392.592	17.72	0.2960	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,220.50910	1,219.836	14.67	0.6986	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			390.20910	385.237	14.67	0.3014	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,842.36670	1,831.634	17.69	0.7016	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			421.47580	415.056	17.55	0.3107	9,131,238.60	22,000	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,128.89420	2,132.346	13.98	0.9013	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			88.59420	87.746	13.98	0.0987	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,310.14730	1,310.149	14.59	0.7264	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			339.84730	335.549	14.59	0.2736	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,404.66650	2,394.113	18.54	0.7734	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			107.74330	106.659	14.06	0.1153	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,035.61130	1,033.326	15.03	0.6298	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			535.31130	528.726	15.03	0.3702	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,271.19840	1,270.912	14.63	0.7146	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			360.89840	356.312	14.63	0.2854	3,919,429.80	11,000	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,761.17580	1,750.456	17.55	0.6893	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			318.81230	312.484	18.33	0.2430	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,720.97850	1,710.267	17.47	0.6830	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			431.27850	424.867	17.47	0.3170	883,722.53	2,080	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,404.11480	1,404.766	14.52	0.7535	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			293.81480	290.166	14.52	0.2465	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,018.04330	2,021.259	14.06	0.8847	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			252.03920	249.005	14.45	0.2205	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,720.85500	2,710.500	18.99	0.8042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			251.15500	245.100	18.99	0.1958	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,226.77010	1,226.140	14.66	0.7006	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			386.47010	381.540	14.66	0.2994	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,258.51230	2,247.884	18.33	0.7570	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,425.57410	2,415.206	18.50	0.7644	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			319.07410	312.806	18.50	0.2356	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,193.21780	1,191.803	14.76	0.6763	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			449.71780	444.203	14.76	0.3237	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,766.58190	2,756.412	18.97	0.7974	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			270.08190	264.012	18.97	0.2026	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			114.04330	112.934	14.00	0.1177	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,057.54330	2,060.534	14.00	0.8823	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,729.59630	1,719.117	17.42	0.6728	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			463.09630	456.717	17.42	0.3272	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,165.32900	1,163.685	14.82	0.6662	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			471.82900	466.085	14.82	0.3338	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			219.33610	216.926	14.39	0.1928	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,676.53610	1,678.226	14.39	0.8072	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			249.77830	247.175	14.46	0.2037	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,710.97830	1,711.975	14.46	0.7963	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			773.00480	764.559	15.48	0.4213	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,044.50480	1,041.359	15.48	0.5787	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			280.88350	277.563	14.51	0.2130	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call		1,747.58350	1,749.964	14.51	0.7870	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call		1,496.74430	1,498.274	14.75	0.7183	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put		425.54430	419.774	14.75	0.2817	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put		2,992.75640	2,980.238	18.99	0.7755	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call		343.95640	338.738	18.99	0.2245	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call		764.98330	760.712	16.46	0.4487	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put		1,303.78330	1,292.212	16.46	0.5513	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call		761.86520	757.580	16.47	0.4473	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put		1,310.66520	1,299.080	16.47	0.5527	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call		768.11560	763.864	16.45	0.4502	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put		1,296.91560	1,285.364	16.45	0.5498	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call		2,262.37000	2,268.068	14.09	0.8754	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put		141.17000	139.568	14.09	0.1246	38,768,947.68	277,778	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call		1,265.95800	1,265.655	15.00	0.6506	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put		584.75800	577.155	15.00	0.3494	320,642,034.29	555,556	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put		2,040.34660	2,027.837	17.69	0.6748	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call		521.54660	516.337	17.69	0.3252	143,427,170.30	277,778	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call		3,203.04970	3,210.426	13.78	0.9633	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put		31.84970	31.926	13.78	0.0367	0.00	0	1,000
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put		314.70350	309.944	14.61	0.2219	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call		1,789.00350	1,790.744	14.61	0.7781	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put		346.48320	340.675	14.72	0.2298	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call		1,824.18320	1,823.175	14.72	0.7702	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put		383.52440	376.254	14.85	0.2372	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call		1,878.32440	1,873.754	14.85	0.7628	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put		2,593.45870	2,580.913	18.77	0.6869	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call		588.05870	577.513	18.77	0.3131	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		1,164.30450	1,153.528	16.40	0.5501	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		1,069.70450	1,056.928	16.40	0.4499	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call		3,408.54950	3,409.394	14.22	0.9506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		1,081.76540	1,068.958	16.42	0.4527	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put		53.94950	52.794	14.22	0.0494	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call		1,595.93230	1,587.734	15.39	0.6860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put		591.33230	581.134	15.39	0.3140	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		1,160.33090	1,149.532	16.41	0.5487	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		1,075.73090	1,062.932	16.41	0.4513	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		1,156.36540	1,145.558	16.42	0.5473	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		1,208.78650	1,192.299	16.55	0.4645	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		1,181.88650	1,170.499	16.55	0.5355	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		1,287.03510	1,276.115	16.33	0.5532	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		1,192.03510	1,171.615	16.33	0.4468	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		1,283.18170	1,272.234	16.34	0.5519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		1,198.18170	1,177.734	16.34	0.4481	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		1,279.34190	1,268.368	16.35	0.5507	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		1,204.34190	1,183.868	16.35	0.4493	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											543,957,855.00	1,247,192	4,020,239
Total \$ / R											10,657,153,847.40	1,940,976	5,076,564
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.58960		14.58850			0.0000	0.00	0	470
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.75550		14.75330			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.91460		14.91030			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			15.08850		15.08120			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	470
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			54,585.48850	54,301.516	15.05	0.5961	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			32,735.48850	32,341.516	15.05	0.4039	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			54,065.37330	53,776.071	15.06	0.5923	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			33,215.37330	32,816.071	15.06	0.4077	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			55,109.50210	54,831.148	15.03	0.5998	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			32,259.50210	31,871.148	15.03	0.4002	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			66,737.40140	66,196.982	15.33	0.5354	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			61,407.40140	60,646.982	15.33	0.4646	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			66,303.50840	65,757.908	15.34	0.5329	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			61,973.50840	61,207.908	15.34	0.4671	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			67,173.42660	66,638.625	15.31	0.5379	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			60,843.42660	60,088.625	15.31	0.4621	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			125,839.14280	125,800.783	14.64	0.7106	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			36,809.14280	36,340.783	14.64	0.2894	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			125,202.35110	125,159.343	14.64	0.7086	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			37,172.35110	36,699.343	14.64	0.2914	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			126,478.59780	126,444.875	14.63	0.7126	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			36,448.59780	35,984.875	14.63	0.2874	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			112,755.19940	112,605.792	15.34	0.6010	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			72,635.19940	71,755.792	15.34	0.3990	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			112,289.22900	112,135.453	15.35	0.5992	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			73,169.22900	72,285.453	15.35	0.4008	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			113,222.50840	113,077.479	15.32	0.6027	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			72,102.50840	71,227.479	15.32	0.3973	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	470
£ / R	On	29/03/2019	Foreign Exchange Future		19.18200		19.15330			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future		19.23570		19.20740			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future		19.27120		19.24240			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future		19.28080		19.25200			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future		19.42970		19.39940			0.0000	174,867.30	9	199,978
£ / R	On	16/09/2019	Foreign Exchange Future		19.73770		19.70570			0.0000	0.00	0	20,179
£ / R	On	13/12/2019	Foreign Exchange Future		20.02920		19.99360			0.0000	0.00	0	12,846
£ / R	On	16/03/2020	Foreign Exchange Future		20.34920		20.30890			0.0000	0.00	0	4,674

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												174,867.30	9	237,947
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			10.40680	8.771	19.72	0.0350	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			1,073.70680	1,100.771	19.72	0.9650	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			23.82950	18.913	14.30	0.0582	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			1,121.22950	1,144.613	14.30	0.9418	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			43.78320	39.890	14.74	0.0917	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,176.18320	1,201.090	14.74	0.9083	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,591.84150	1,620.902	15.69	0.9530	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			19.84150	20.102	15.69	0.0470	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,009.25250	1,025.964	14.40	0.7367	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			239.85250	226.264	14.40	0.2633	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,002.24770	1,018.823	14.40	0.7342	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			242.84770	229.123	14.40	0.2658	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,016.28360	1,033.131	14.40	0.7391	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			236.88360	223.431	14.40	0.2609	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			104.18100	97.071	14.63	0.1343	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,503.58100	1,526.771	14.63	0.8657	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,306.44100	1,320.748	14.22	0.7022	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			410.74100	393.048	14.22	0.2978	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			261.21430	249.880	14.47	0.2091	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,696.91430	1,717.580	14.47	0.7909	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,299.91410	1,314.115	14.22	0.7004	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			414.21410	396.416	14.22	0.2996	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,293.41160	1,307.507	14.22	0.6985	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			417.71160	399.807	14.22	0.3015	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,023.47360	1,030.333	14.54	0.5359	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			989.87360	961.133	14.54	0.4641	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,018.81730	1,025.596	14.55	0.5343	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			995.21730	966.396	14.55	0.4657	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,028.13890	1,035.079	14.54	0.5375	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			984.53890	955.879	14.54	0.4625	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,714.53320	1,733.333	14.49	0.7233	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			470.93320	454.133	14.49	0.2767	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,525.93620	2,487.040	15.85	0.7470	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			389.53620	386.240	15.85	0.2530	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,209.31910	1,218.113	14.71	0.5371	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,190.41910	1,158.913	14.71	0.4629	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			608.78560	588.535	14.56	0.2928	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,917.68560	1,937.735	14.56	0.7072	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,204.80610	1,213.534	14.71	0.5358	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,195.90610	1,164.334	14.71	0.4642	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,200.47570	1,208.969	14.72	0.5345	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,201.57570	1,169.769	14.72	0.4655	0.00	0	0
Total £ / R Option												0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R												174,867.30	9	239,947
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13190		0.13170			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13440		0.13420			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13680		0.13650			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13950		0.13920			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,043.27940	996.189	18.44	0.7314	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,218.63740	1,214.149	13.03	0.9356	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			48.63740	24.149	13.03	0.0644	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			541.50480	509.517	15.98	0.5890	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			371.50480	319.517	15.98	0.4110	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			213.27940	186.189	18.44	0.2686	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,529.16870	1,513.428	13.76	0.8884	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			109.16870	73.428	13.76	0.1116	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			884.03580	844.409	16.14	0.6367	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			464.03580	404.409	16.14	0.3633	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			484.83150	444.589	17.88	0.3970	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,064.83150	1,004.589	17.88	0.6030	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,797.57810	1,787.936	14.01	0.8748	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			147.57810	107.936	14.01	0.1252	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,163.85320	1,131.637	16.27	0.6682	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			513.85320	451.637	16.27	0.3318	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			736.37170	699.304	17.95	0.4709	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,086.37170	1,019.304	17.95	0.5291	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,014.52320	976.000	18.02	0.5279	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,094.52320	1,026.000	18.02	0.4721	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			689.50340	651.990	19.10	0.3876	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,769.50340	1,701.990	19.10	0.6124	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,463.20940	1,430.040	16.33	0.6966	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			543.20940	480.040	16.33	0.3034	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.42300		16.41640			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.47860		16.47230			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.51520		16.50860			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.66580		16.65800			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.67930		16.67140			0.0000	60,612,576.20	3,634	121,707
€ / R	On	14/08/2019	Foreign Exchange Future			16.88740		16.87860			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.00080		16.99160			0.0000	0.00	0	42,988
€ / R	On	13/12/2019	Foreign Exchange Future			17.30970		17.29730			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.52700		17.51610			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.65270		17.63760			0.0000	0.00	0	4,361

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												60,612,576.20	3,634	201,800
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			108.92340	97.987	13.29	0.3832	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			205.32340	200.987	13.29	0.6168	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			147.14470	146.819	13.10	0.3601	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			339.44470	345.419	13.10	0.6399	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			251.96280	245.655	13.72	0.4393	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			340.56280	340.854	13.72	0.5607	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			7.40220	7.497	15.66	0.0164	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,415.40220	2,423.297	15.66	0.9836	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			44.27410	44.436	12.93	0.0889	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			448.82100	440.780	14.18	0.4726	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			480.22100	480.080	14.18	0.5274	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			589.05940	578.288	14.60	0.5493	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			386.95420	384.032	14.62	0.4475	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			595.55420	584.732	14.62	0.5525	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			393.99540	391.176	14.58	0.4539	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			582.59540	571.876	14.58	0.5461	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,365.67410	1,373.736	12.93	0.9111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			390.45940	387.588	14.60	0.4507	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			236.02440	232.170	13.39	0.2566	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,084.62440	1,089.570	13.39	0.7434	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,870.18390	2,858.001	18.24	0.8936	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			98.78390	95.401	18.24	0.1064	0.00	0	42,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			949.77780	953.401	13.61	0.6895	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			311.17780	306.001	13.61	0.3105	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			566.69600	565.436	14.52	0.4872	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			698.09600	688.036	14.52	0.5128	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			323.45010	320.027	16.15	0.2823	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			430.61470	427.727	15.45	0.3603	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,219.01470	1,206.927	15.45	0.6397	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			268.11720	264.568	16.63	0.2391	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			428.07070	425.162	15.46	0.3585	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,226.47070	1,214.362	15.46	0.6415	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			433.17470	430.312	15.43	0.3621	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,211.57470	1,199.512	15.43	0.6379	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,601.85010	1,589.226	16.15	0.7177	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,522.88430	1,529.612	13.20	0.8310	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			151.28430	148.812	13.20	0.1690	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,876.51720	1,863.768	16.63	0.7609	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,486.31690	1,493.003	13.62	0.7426	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			339.01690	333.303	13.62	0.2574	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,531.04800	3,515.993	18.53	0.8463	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			289.83810	287.156	17.59	0.2086	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,590.47250	3,603.022	14.49	0.9729	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			23.17250	23.322	14.49	0.0271	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,339.67330	1,326.396	15.47	0.5918	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,241.25730	3,253.788	14.07	0.9612	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			33.95730	34.088	14.07	0.0388	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,812.41090	1,820.962	13.46	0.8166	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			215.11090	211.262	13.46	0.1834	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,782.53810	2,767.456	17.59	0.7914	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			208.34800	205.693	18.53	0.1537	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			624.10630	623.203	15.48	0.4067	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,346.80630	1,333.503	15.48	0.5933	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			621.24770	620.324	15.49	0.4052	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,353.94770	1,340.624	15.49	0.5948	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			626.97330	626.096	15.47	0.4082	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			697.13380	688.375	14.23	0.3845	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,213.23380	1,215.375	14.23	0.6155	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			733.05020	723.993	14.30	0.3964	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,179.15020	1,180.993	14.30	0.6036	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			531.62020	524.363	13.87	0.3241	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,397.72020	1,401.363	13.87	0.6759	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			652.31500	643.934	14.14	0.3690	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,258.41500	1,260.934	14.14	0.6310	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			766.85100	767.232	15.63	0.4186	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,579.25100	1,564.532	15.63	0.5814	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			763.97840	764.336	15.64	0.4173	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,586.37840	1,571.636	15.64	0.5827	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			761.11780	761.460	15.65	0.4161	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,593.51780	1,578.760	15.65	0.5839	0.00	0	0
Total € / R Option												0.00	0	639,516
Total € / R												60,612,576.20	3,634	841,316
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.37590		10.37370			0.0000	2,604,350.90	251	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.51350		10.50950			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.64770		10.64060			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.79540		10.78440			0.0000	0.00	0	0
Total AU\$ / R Future												2,604,350.90	251	19,694
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			700.08210	696.476	13.49	0.8034	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			72.38260	70.986	13.52	0.1933	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			708.68260	705.086	13.52	0.8067	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			71.00870	69.622	13.55	0.1901	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			717.30870	713.722	13.55	0.8099	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			73.78210	72.376	13.49	0.1966	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			511.56260	504.803	12.12	0.5947	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			257.35000	254.651	12.08	0.4133	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			497.85000	491.151	12.08	0.5867	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			254.18880	251.459	12.10	0.4093	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			504.68880	497.959	12.10	0.5907	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			251.06260	248.303	12.12	0.4053	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			340.25700	339.017	12.31	0.4330	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			599.65700	591.317	12.31	0.5670	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			336.98310	335.714	12.33	0.4297	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			606.38310	598.014	12.33	0.5703	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			343.56210	342.355	12.30	0.4363	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			592.96210	584.655	12.30	0.5637	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			668.29540	659.676	12.48	0.5988	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			308.89540	307.376	12.48	0.4012	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			687.95290	677.400	12.45	0.5500	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			419.00200	419.413	12.46	0.4472	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			694.60200	684.014	12.46	0.5528	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			415.67340	416.054	12.48	0.4445	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			701.27340	690.654	12.48	0.5555	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			422.35290	422.800	12.45	0.4500	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												2,604,350.90	251	20,694
CAD/ R	On	14/06/2019	Foreign Exchange Future			11.01950		10.96660			0.0000	2,754,875.00	250	1,150
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.16910		11.11450			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.31200		11.25490			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.46990		11.40980			0.0000	0.00	0	0
Total CAD/ R Future												2,754,875.00	250	1,550
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			371.14290	400.050	13.02	0.6362	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			204.54290	180.550	13.02	0.3638	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			365.63910	394.186	13.03	0.6306	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			209.03910	184.686	13.03	0.3694	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			376.70490	405.970	13.01	0.6418	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			200.10490	176.470	13.01	0.3582	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			317.96080	332.429	13.70	0.4385	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			593.46080	553.329	13.70	0.5615	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			314.74290	329.011	13.72	0.4351	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			600.24290	559.911	13.72	0.5649	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			321.21380	335.880	13.68	0.4420	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			586.71380	546.780	13.68	0.5580	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			409.13670	425.867	13.61	0.4552	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			694.23670	653.867	13.61	0.5448	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			405.82130	422.384	13.62	0.4524	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			700.92130	660.384	13.62	0.5476	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			412.47880	429.381	13.59	0.4581	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			687.57880	647.381	13.59	0.5419	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			501.17010	519.950	13.55	0.4709	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			781.37010	740.050	13.55	0.5291	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			497.78400	516.406	13.57	0.4684	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			787.98400	746.506	13.57	0.5316	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			504.57950	523.519	13.54	0.4733	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			774.77950	733.619	13.54	0.5267	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,754,875.00	250	1,550
CHF / R	On	14/06/2019	Foreign Exchange Future			14.71520		14.68470			0.0000	1,471,520.00	100	1,293
CHF / R	On	16/09/2019	Foreign Exchange Future			15.01390		14.98210			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.30020		15.26590			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.61960		15.58120			0.0000	0.00	0	0
Total CHF / R Future												1,471,520.00	100	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			396.94200	408.394	14.50	0.5085	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			442.24200	423.194	14.50	0.4915	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			392.97360	404.270	14.52	0.5047	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			448.27360	429.070	14.52	0.4953	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			400.94810	412.557	14.48	0.5123	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			436.24810	417.357	14.48	0.4877	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			391.66100	399.607	15.90	0.3679	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,099.56100	1,075.707	15.90	0.6321	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			389.06750	396.933	15.91	0.3659	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,106.96750	1,083.033	15.91	0.6341	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			394.26840	402.301	15.88	0.3699	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,092.16840	1,068.401	15.88	0.6301	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			576.06260	585.523	16.31	0.4102	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,260.16260	1,235.323	16.31	0.5898	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			573.20310	582.601	16.33	0.4086	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,267.30310	1,242.401	16.33	0.5914	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			570.35360	579.689	16.34	0.4070	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,274.45360	1,249.489	16.34	0.5930	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			646.52200	655.756	16.97	0.3875	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,695.32200	1,666.156	16.97	0.6125	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			644.06460	653.244	16.98	0.3863	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,702.86460	1,673.644	16.98	0.6137	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			648.99650	658.274	16.96	0.3888	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,687.79650	1,658.674	16.96	0.6112	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,471,520.00	100	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23630		2.23520			0.0000	0.00	0	250
DKK / R	On	16/09/2019	Foreign Exchange Future			2.28070		2.27950			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.32320		2.32170			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.37060		2.36830			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
Total DKK / R Future												0.00	0	250
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call		1,002.31990	1,004.934	12.61	0.7239	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put		250.31990	241.934	12.61	0.2761	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call		1,141.41370	1,145.272	12.45	0.7747	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put		189.41370	182.272	12.45	0.2253	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call		1,070.46450	1,073.699	12.53	0.7498	0.00	0	0	
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put		218.46450	210.699	12.53	0.2502	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put		1,672.64720	1,654.069	14.30	0.6758	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call		516.39020	510.061	14.10	0.3522	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put		1,521.39020	1,503.061	14.10	0.6478	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call		491.39450	484.934	14.20	0.3379	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put		1,596.39450	1,577.934	14.20	0.6621	0.00	0	0	
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call		467.64720	461.068	14.30	0.3242	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call		468.86670	463.731	15.18	0.2678	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put		2,651.86670	2,631.731	15.18	0.7322	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call		452.15230	447.028	15.27	0.2594	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put		2,735.15230	2,715.028	15.27	0.7406	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call		486.29640	481.149	15.10	0.2765	0.00	0	0	
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put		2,569.29640	2,549.149	15.10	0.7235	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put		3,025.20340	2,999.956	15.27	0.7107	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call		588.97880	586.695	15.33	0.2817	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put		3,105.97880	3,080.695	15.33	0.7183	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call		628.07950	625.867	15.22	0.2971	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put		2,945.07950	2,919.867	15.22	0.7029	0.00	0	0	
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call		608.20340	605.956	15.27	0.2893	0.00	0	0	
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	250
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.86300	1.86300			0.0000	0.00	0	0	
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88840	1.88830			0.0000	0.00	0	0	
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.91180	1.91140			0.0000	0.00	0	0	
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call		1,177.49160	1,176.014	14.22	0.8034	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put		147.49160	146.014	14.22	0.1966	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call		1,103.24350	1,101.402	14.31	0.7787	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put		173.24350	171.402	14.31	0.2213	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call		1,254.50900	1,253.367	14.13	0.8268	0.00	0	0	
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put		124.50900	123.367	14.13	0.1732	0.00	0	0	
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call		1,158.91040	1,154.496	14.68	0.6586	0.00	0	0	
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put		475.91040	470.497	14.68	0.3414	0.00	0	0	
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call		1,103.37330	1,098.479	14.78	0.6383	0.00	0	0	
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put		520.37330	514.479	14.78	0.3617	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,216.68600	1,212.756	14.58	0.6788	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			433.68600	428.757	14.58	0.3212	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,367.48440	1,364.471	15.00	0.6412	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			653.48440	646.471	15.00	0.3588	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,315.02700	1,311.526	15.09	0.6249	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			701.02700	693.526	15.09	0.3751	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,421.74570	1,419.214	14.92	0.6574	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			607.74570	601.214	14.92	0.3426	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14270		0.14290			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14150		0.14240			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14060		0.14150			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13920		0.13910			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71630		1.71390			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.74190		1.73920			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.76580		1.76270			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.03420		10.02630			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.16520		10.15680			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.29080		10.28130			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.42640		10.41330			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			300.24290	302.085	12.39	0.5869	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			193.94290	187.885	12.39	0.4131	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			294.93600	296.704	12.40	0.5803	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			198.63600	192.504	12.40	0.4197	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			305.61640	307.533	12.38	0.5934	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			189.31640	183.333	12.38	0.4066	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			522.00910	524.764	12.26	0.6584	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			215.20910	209.564	12.26	0.3416	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			516.07100	518.741	12.27	0.6540	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			219.27100	213.541	12.27	0.3460	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			527.99130	530.831	12.25	0.6628	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			211.19130	205.631	12.25	0.3372	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			428.11400	428.472	12.95	0.5016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			496.81400	487.672	12.95	0.4984	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			424.17600	424.490	12.97	0.4982	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			502.87600	493.690	12.97	0.5018	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			432.08620	432.488	12.93	0.5050	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			490.78620	481.688	12.93	0.4950	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			501.86660	503.447	13.18	0.4991	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			608.56660	597.047	13.18	0.5009	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			498.03050	499.578	13.20	0.4963	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			614.73050	603.178	13.20	0.5037	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			505.73090	507.341	13.17	0.5019	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			602.43090	590.941	13.17	0.4981	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35480		1.35350			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35990		1.35920			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36410		1.36310			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			335.00000	348.000		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			235.00000	248.000		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			435.00000	448.000		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			292.00000	299.000		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			192.00000	199.000		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			392.00000	399.000		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			231.00000	241.000		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			131.00000	141.000		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			331.00000	341.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.33180		1.32980			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.33770		1.33570			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.34290		1.34090			0.0000	0.00	0	2,219
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.34870		1.34660			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
Total QUANTO £ / \$ Future									0.00	0	2,224
Total QUANTO £ / \$									0.00	0	2,224
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14320		1.14280			0.0000	0.00	0	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15220		1.15170			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16060		1.16010			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.16990		1.16950			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	5
Total QUANTO € / \$									0.00	0	5
SGD / R On 14/06/2019 Foreign Exchange Future			10.81640		10.81400			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.95980		10.95700			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.09860		11.09430			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			842.81520	844.664	12.33	0.9089	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			28.81520	28.264	12.33	0.0911	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			833.82370	835.678	12.33	0.9062	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			29.82370	29.278	12.33	0.0938	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			851.83480	853.680	12.33	0.9115	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			27.83480	27.280	12.33	0.0885	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			629.70590	628.141	12.42	0.6919	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			202.70590	198.341	12.42	0.3081	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			623.50460	621.870	12.43	0.6879	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			206.50460	202.070	12.43	0.3121	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			635.95040	634.453	12.41	0.6958	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			198.95040	194.653	12.41	0.3042	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			719.90000	718.587	12.72	0.6610	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			295.60000	289.987	12.72	0.3390	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			714.18090	712.807	12.73	0.6578	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			299.88090	294.207	12.73	0.3422	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Call			725.65810	724.403	12.71	0.6643	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.66	Put			291.35810	285.803	12.71	0.3357	0.00	0	0
Total SGD / R Option									0.00	0	0
Total SGD / R									0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			2.53600		2.54480			0.0000	0.00	0	30,000
TRY / R On 16/09/2019 Foreign Exchange Future			2.44540		2.45540			0.0000	0.00	0	0
TRY / R On 13/12/2019 Foreign Exchange Future			2.37420		2.38470			0.0000	0.00	0	0
Total TRY / R Future									0.00	0	30,000
TRY / R On 14/06/2019 Foreign Exchange Option	3.53	Call			0.49210	0.421	25.30	0.0045	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	14/06/2019	Foreign Exchange Option	3.53	Put			985.69210	994.421	25.30	0.9955	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.45790	0.392	25.30	0.0042	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			995.65790	1,004.392	25.30	0.9958	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.52860	0.453	25.30	0.0048	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			975.72860	984.453	25.30	0.9952	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			175.24380	169.704	17.21	0.6514	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			69.84380	74.304	17.21	0.3486	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			168.62640	163.148	17.12	0.6388	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			73.22640	77.748	17.12	0.3612	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			182.24470	176.380	17.29	0.6637	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			66.84470	70.980	17.29	0.3363	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			207.18200	199.562	18.56	0.6307	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			102.48200	105.361	18.56	0.3693	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			201.00690	193.385	18.49	0.6205	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			106.30690	109.185	18.49	0.3795	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			194.93060	187.306	18.42	0.6102	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			110.23060	113.106	18.42	0.3898	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	30,000
Total Futures												10 180 814 181.80	698,028	1,554,470
Total Options												543 957 855.00	1,247,192	4,662,755
Grand Total:												10,724,772,036.80	1,945,220	6,217,225