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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/03/2019 Foreign Exchange Future			14.41900		14.44240			0.0000	0.00	0	0
\$ / R On 22/03/2019 Foreign Exchange Future			14.37970		14.44570			0.0000	143,797,000.00	10,000	15,000
\$ / R On 25/03/2019 Foreign Exchange Future			14.38480		14.45080			0.0000	215,772,000.00	15,000	35,000
\$ / R On 27/03/2019 Foreign Exchange Future			14.38810		14.45420			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.38980		14.45590			0.0000	143,898,000.00	10,000	10,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.39150		14.45760			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.39650		14.46260			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.39820		14.46430			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.40150		14.46750			0.0000	144,015,000.00	10,000	21,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.40310		14.46920			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.41980		14.48590			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.42330		14.48940			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.43350		14.55310			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.43860		14.50490			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.44370		14.51000			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.44540		14.51180			0.0000	16,843,336.40	1,166	4,791
\$ / R On 07/05/2019 Foreign Exchange Future			14.45740		14.52380			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.46080		14.52720			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.46760		14.53410			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.47950		14.54610			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.49500		14.56180			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			14.49850		14.56520			0.0000	0.00	0	416
\$ / R	On	03/06/2019	Foreign Exchange Future			14.50370		14.57050			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future			14.50540		14.57220			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.51580		14.58260			0.0000	145,158,000.00	10,000	10,000
\$ / R	On	14/06/2019	Foreign Exchange Future			14.52270		14.58960			0.0000	1,586,183,816.70	109,221	814,362
\$ / R	On	20/06/2019	Foreign Exchange Future			14.53310		14.60000			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.54690		14.61400			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.55210		14.61930			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.55550		14.62280			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.60390		14.67220			0.0000	0.00	0	682
\$ / R	On	01/08/2019	Foreign Exchange Future			14.60560		14.67390			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.62640		14.69520			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.65580		14.72530			0.0000	0.00	0	1,678
\$ / R	On	02/09/2019	Foreign Exchange Future			14.66100		14.73060			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.66450		14.73420			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.66620		14.73590			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.68010		14.75020			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.68530		14.75550			0.0000	1,967,830.20	134	28,207
\$ / R	On	30/09/2019	Foreign Exchange Future			14.71030		14.78050			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			14.71390		14.78410			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.76600		14.83640			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.81840		14.88910			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.82390		14.89450			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.82750		14.89820			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.84390		14.91460			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.87630		14.94760			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.87980		14.95130			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.93200		15.00480			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.98350		15.05680			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.98890		15.06240			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.01410		15.08850			0.0000	61,182,457.50	4,075	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.04570		15.12080			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.09630		15.17250			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.16010		15.23750			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.17890		15.25660			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.26920		15.34820			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.36430		15.44450			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,458,817,440.80</b>	<b>169,596</b>	<b>1,114,401</b>
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Put			3.29170	0.000	20.00	0.0000	0.00	0	0
\$ / R	On	20/03/2019	Foreign Exchange Option	14.20	Call			245.69170	219.000	20.00	1.0000	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Put			12.46650	21.514	19.39	0.1885	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.20	Call			258.16650	201.214	19.39	0.8115	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Call			44.23170	30.306	19.96	0.2430	0.00	0	0
\$ / R	On	22/03/2019	Foreign Exchange Option	14.53	Put			128.53170	180.606	19.96	0.7570	0.00	0	30,000
\$ / R	On	22/03/2019	Foreign Exchange Option	13.80	Put			0.44780	0.711	23.39	0.0085	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	22/03/2019	Foreign Exchange Option	13.80	Call			646.14780	580.411	23.39	0.9915	0.00	0	30,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			63.37940	88.293	14.23	0.4720	0.00	0	20,000
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			144.17940	103.093	14.23	0.5280	0.00	0	20,000
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.01790	0.000	18.16	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,244.21790	2,178.100	18.16	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			467.32580	405.540	16.27	0.8897	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			13.12580	17.440	16.27	0.1103	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			98.53820	69.448	14.66	0.3552	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			144.33820	181.348	14.66	0.6448	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			580.83650	517.170	16.96	0.9385	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			6.63650	9.070	16.96	0.0615	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			110.82010	81.771	15.18	0.3713	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			154.92010	191.971	15.18	0.6287	0.00	0	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			16.63440	21.062	16.13	0.1227	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			472.53440	410.862	16.13	0.8773	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			6.92790	8.750	16.77	0.0569	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			622.82790	558.550	16.77	0.9431	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			40.65250	51.219	15.42	0.2563	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			316.55250	261.019	15.42	0.7437	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,333.90650	1,399.630	23.65	0.9934	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			1.50650	1.130	23.65	0.0066	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			113.93880	139.581	15.00	0.5053	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			171.53880	131.081	15.00	0.4947	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			976.40760	1,041.450	20.88	0.9825	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			4.00760	2.950	20.88	0.0175	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			309.11420	256.001	15.62	0.7117	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			51.51420	64.501	15.62	0.2883	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			271.24460	220.827	15.47	0.6624	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			63.64460	79.327	15.47	0.3376	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			1,008.72840	942.786	18.37	0.9909	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			1.12840	1.286	18.37	0.0091	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			10.38520	13.177	16.64	0.0770	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			597.98520	534.677	16.64	0.9230	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.10090	0.109	20.73	0.0008	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,457.70090	1,391.609	20.73	0.9992	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			279.50040	327.330	16.29	0.7692	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			67.10040	48.830	16.29	0.2308	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			109.61950	133.885	15.01	0.4473	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			222.21950	180.385	15.01	0.5527	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.22740	0.261	18.03	0.0018	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,414.52740	1,348.461	18.03	0.9982	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			30.97730	40.930	14.99	0.1721	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			498.47730	442.430	14.99	0.8279	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			129.20030	158.127	15.28	0.4477	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			248.40030	211.227	15.28	0.5523	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			345.44840	299.449	15.07	0.6794	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	05/04/2019	Foreign Exchange Option	14.20	Put			76.24840	96.349	15.07	0.3206	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			8.76670	12.178	14.44	0.0635	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			717.96670	655.278	14.44	0.9365	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			72.07310	87.772	13.62	0.2690	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			447.97310	397.572	13.62	0.7310	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			208.18110	241.870	14.64	0.5033	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			257.58110	225.170	14.64	0.4967	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			178.80160	208.575	14.43	0.4621	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			288.20160	251.875	14.43	0.5379	503,750.20	2,000	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			188.31160	219.152	14.48	0.4759	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			277.71160	242.452	14.48	0.5241	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			213.32390	247.721	14.68	0.5100	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			252.72390	221.021	14.68	0.4900	884,085.60	4,000	40,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			0.00000	290.575	14.53	0.5325	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			0.00000	224.075	14.53	0.4675	11,203,725.00	50,000	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			654.34270	701.739	16.75	0.7699	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			119.24270	100.339	16.75	0.2301	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			115.95020	128.891	13.94	0.2981	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			515.95020	462.591	13.94	0.7019	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,154.14310	1,210.931	18.42	0.8897	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			55.94310	46.331	18.42	0.1103	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,481.08280	1,540.958	19.33	0.9340	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			32.88280	26.358	19.33	0.0660	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			508.74820	549.649	16.02	0.6826	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			180.54820	155.049	16.02	0.3174	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			431.39530	382.993	14.30	0.6210	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			169.59530	187.593	14.30	0.3790	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,516.88660	1,450.823	15.43	0.9805	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			5.08660	5.423	15.43	0.0195	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			20.35180	20.348	13.88	0.0676	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,042.15180	975.748	13.88	0.9324	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			462.25290	412.067	14.20	0.6494	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			150.45290	166.667	14.20	0.3506	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			4.06470	4.309	15.66	0.0157	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,595.86470	1,529.709	15.66	0.9843	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			281.00390	306.401	14.83	0.4855	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			354.80390	313.801	14.83	0.5145	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			51.81580	55.268	13.69	0.1438	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			859.01580	796.068	13.69	0.8562	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			176.56310	192.967	14.46	0.3568	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			503.76310	453.767	14.46	0.6432	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			75.48450	82.945	13.84	0.1966	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			742.68450	683.744	13.84	0.8034	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			130.67770	142.784	14.22	0.2823	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			624.77770	570.384	14.22	0.7177	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,073.34260	1,125.346	17.95	0.8136	0.00	0	0

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\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			119.44260	104.846	17.95	0.1864	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			224.53390	243.533	14.78	0.3841	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			520.63390	473.033	14.78	0.6159	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			864.90490	912.543	17.31	0.7572	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			161.00490	142.043	17.31	0.2428	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			233.14370	254.422	14.83	0.3758	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			564.94370	519.422	14.83	0.6242	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			560.98110	516.039	14.88	0.6159	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			245.78110	267.539	14.88	0.3841	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,332.64140	1,388.413	18.55	0.8400	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			107.84140	96.913	18.55	0.1600	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			590.47780	544.153	14.80	0.6366	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			225.27780	245.653	14.80	0.3634	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,574.65210	1,508.220	13.17	0.9709	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			9.45210	9.720	13.17	0.0291	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			693.61160	736.813	16.60	0.6676	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			248.81160	225.313	16.60	0.3324	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,657.66450	1,716.364	19.28	0.8882	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			72.86450	64.864	19.28	0.1118	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			12.73530	14.970	13.09	0.0426	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,437.93530	1,373.470	13.09	0.9574	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.68330	3.524	16.92	0.0092	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,434.18330	2,367.224	16.92	0.9908	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			375.29820	404.558	15.23	0.4880	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			437.49820	399.958	15.23	0.5120	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			119.39650	130.336	14.13	0.2247	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			871.99650	816.136	14.13	0.7753	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			711.21370	660.578	14.48	0.6911	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			188.61370	204.778	14.48	0.3089	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			654.04610	605.652	14.62	0.6565	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			221.44610	239.852	14.62	0.3435	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			594.39680	548.589	14.78	0.6175	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			261.79680	282.789	14.78	0.3825	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			124.04810	113.154	18.50	0.1693	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,603.03380	1,660.119	18.89	0.8581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			102.63380	92.819	18.89	0.1419	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,090.50440	1,141.637	17.59	0.7642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			180.10440	164.337	17.59	0.2358	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			609.14550	563.229	14.81	0.6177	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			199.45330	215.947	14.54	0.3142	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,207.74390	1,260.818	17.92	0.7906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			157.34390	143.518	17.92	0.2094	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			411.57370	378.639	15.56	0.4690	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			471.97370	505.939	15.56	0.5310	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,424.44810	1,480.454	18.50	0.8307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			214.59430	195.987	17.17	0.2745	0.00	0	1,980

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	14.00	Call		765.25990	713.201	14.43	0.7116	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		175.65990	190.501	14.43	0.2884	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		419.57970	386.133	15.51	0.4760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		459.97970	493.433	15.51	0.5240	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		719.05330	668.647	14.54	0.6858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		14.44450	12.331	21.33	0.0227	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		776.17370	820.485	16.65	0.6707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		265.77370	243.185	16.65	0.3293	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		347.52980	372.946	15.07	0.4469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		517.12980	475.646	15.07	0.5531	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		944.99430	993.287	17.17	0.7255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		111.91670	101.679	18.73	0.1538	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,607.43550	1,538.154	13.28	0.9600	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		17.83550	15.454	13.28	0.0400	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		848.89300	794.164	14.25	0.7546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		139.29300	151.464	14.25	0.2454	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,384.84450	3,449.631	21.33	0.9773	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		160.39890	146.309	17.87	0.2129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		169.21250	183.595	14.40	0.2811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		778.81250	726.295	14.40	0.7189	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,451.00280	1,507.318	18.57	0.8350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		120.60280	110.018	18.57	0.1650	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,522.31670	1,578.979	18.73	0.8462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		125.85890	136.880	14.18	0.2282	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,131.99800	1,183.851	17.71	0.7740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		171.59800	156.550	17.71	0.2260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,378.84470	1,313.675	13.34	0.9278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		29.24470	30.974	13.34	0.0722	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,190.79890	1,243.609	17.87	0.7871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		349.10410	320.368	15.97	0.4119	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,626.92800	1,557.723	13.35	0.9612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		17.32800	15.023	13.35	0.0388	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		21.55810	21.805	13.19	0.0541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,481.15810	1,414.505	13.19	0.9459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		885.45890	829.580	14.18	0.7718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		12.50870	10.943	14.26	0.0277	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,345.45630	1,400.481	18.29	0.8173	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		135.05630	123.181	18.29	0.1827	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,899.89320	3,832.995	20.19	0.9993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.29320	0.295	20.19	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		579.50410	617.668	15.97	0.5881	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		318.71150	342.548	14.98	0.4242	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,316.21570	2,248.664	16.11	0.9855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		6.61570	5.964	16.11	0.0145	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		431.13390	462.783	15.39	0.5061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		440.73390	405.483	15.39	0.4939	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,852.10870	1,783.643	14.26	0.9723	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			543.01520	500.216	15.00	0.5721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			323.41520	347.516	15.00	0.4279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			537.76070	495.223	15.01	0.5683	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			328.16070	352.523	15.01	0.4317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			548.31150	505.248	14.98	0.5758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			0.00000	353.496	15.73	0.4449	43,375,348.64	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			0.00000	1,338.959	18.13	0.8061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			0.00000	131.659	18.13	0.1939	16,155,073.67	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			534.04650	570.521	15.80	0.5652	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			373.64650	343.221	15.80	0.4348	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			0.00000	152.069	17.78	0.2203	209,854.53	1,380	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			0.00000	1,277.661	13.40	0.9204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			0.00000	34.961	13.40	0.0796	4,289,805.46	122,704	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,685.49950	1,616.511	13.59	0.9645	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.89950	13.811	13.59	0.0355	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			0.00000	550.796	15.73	0.5551	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			195.93810	212.190	14.53	0.3105	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			827.46790	773.387	14.30	0.7440	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			147.86790	160.687	14.30	0.2560	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			929.23130	977.181	17.13	0.7209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			218.83130	199.882	17.13	0.2791	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			0.00000	1,209.369	17.78	0.7797	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			40.10970	42.866	13.50	0.0938	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			507.04840	466.089	15.10	0.5456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			357.44840	383.389	15.10	0.4544	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,324.44200	1,259.796	13.43	0.9165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			34.84200	37.096	13.43	0.0835	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			725.53810	674.890	14.53	0.6895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			163.51770	149.158	17.83	0.2166	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,510.22830	1,442.418	13.15	0.9503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			20.62830	19.718	13.15	0.0497	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			703.37580	745.610	16.41	0.6429	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			292.97580	268.310	16.41	0.3571	26,831.04	100	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,279.70970	1,215.566	13.50	0.9062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,149.19930	1,086.949	13.71	0.8709	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			580.90080	536.273	14.89	0.5987	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			291.30080	313.573	14.89	0.4013	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,950.48980	1,882.276	14.65	0.9759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.88980	9.576	14.65	0.0241	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,173.91770	1,226.458	17.83	0.7834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,065.62950	1,004.978	13.85	0.8438	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			314.04420	337.620	14.97	0.4204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			553.64420	510.320	14.97	0.5796	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,369.72570	1,304.636	13.36	0.9260	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			30.12570	31.936	13.36	0.0740	0.00	0	4,582

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	13.50	Put		59.59930	64.249	13.71	0.1291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		269.54550	290.529	14.81	0.3823	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		144.97100	157.574	14.28	0.2524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		834.57100	780.274	14.28	0.7476	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		638.38290	591.190	14.74	0.6368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		248.78290	268.490	14.74	0.3632	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		76.02950	82.278	13.85	0.1562	0.00	0	700
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,659.77040	2,723.119	20.80	0.9420	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		39.77040	36.219	20.80	0.0580	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		522.68930	557.630	15.64	0.5491	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		402.68930	370.730	15.64	0.4509	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,488.63160	1,544.436	18.41	0.8196	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		142.63160	131.336	18.41	0.1804	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		683.41610	636.912	14.73	0.6374	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		269.41610	290.012	14.73	0.3626	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,809.84040	1,868.215	19.08	0.8648	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		248.06560	228.327	17.01	0.2931	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		25.09580	24.975	13.73	0.0548	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,639.09580	1,571.875	13.73	0.9452	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		842.25090	886.768	16.66	0.6691	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		286.25090	263.668	16.66	0.3309	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		103.84040	95.115	19.08	0.1352	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		654.38710	609.095	14.80	0.6198	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		290.38710	312.195	14.80	0.3802	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		795.62290	744.910	14.46	0.7003	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		201.62290	218.010	14.46	0.2997	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		964.06560	1,011.427	17.01	0.7069	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		36.27860	38.806	13.50	0.0798	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,465.57860	1,400.906	13.50	0.9202	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		1,917.91020	1,977.148	19.20	0.8709	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		100.71020	92.648	19.20	0.1291	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,243.14550	1,181.006	13.78	0.8655	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		70.34550	75.506	13.78	0.1345	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,648.88980	1,705.235	18.33	0.8020	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		181.08980	169.135	18.33	0.1980	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		784.31410	737.696	14.73	0.6406	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		312.11410	333.796	14.73	0.3594	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		1,966.29380	2,025.632	18.94	0.8439	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		333.42890	356.211	14.80	0.3747	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		138.49380	129.532	18.94	0.1561	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		44.36820	45.139	14.02	0.0782	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,716.56820	1,649.039	14.02	0.9218	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		995.09360	1,041.758	16.75	0.6685	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		327.29360	305.658	16.75	0.3315	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		755.62890	710.111	14.80	0.6253	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		64.47760	68.158	13.76	0.1115	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	01/08/2019	Foreign Exchange Option	13.24	Call			1,498.37760	1,433.758	13.76	0.8885	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,830.84830	1,888.926	18.52	0.8139	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			176.04830	165.326	18.52	0.1861	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			456.45450	484.202	15.10	0.4392	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			671.65450	630.602	15.10	0.5608	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,812.46430	1,870.090	18.32	0.7945	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			207.76430	195.890	18.32	0.2055	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			870.01990	822.700	14.72	0.6445	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			344.71990	366.900	14.72	0.3555	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,138.02600	2,198.517	18.91	0.8340	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			163.32600	154.317	18.91	0.1660	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			61.08970	63.317	14.14	0.0940	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,786.38970	1,719.117	14.14	0.9060	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,147.44580	1,196.566	16.89	0.6741	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			352.74580	332.366	16.89	0.3259	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			841.52160	795.222	14.79	0.6307	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			366.22160	389.422	14.79	0.3693	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			94.12930	99.043	13.88	0.1366	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,534.72930	1,470.043	13.88	0.8634	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			579.46840	611.561	15.34	0.4807	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			643.66840	606.061	15.34	0.5193	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,325.71020	4,394.523	23.63	0.9370	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			61.61020	60.723	23.63	0.0630	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			633.21020	667.764	15.47	0.4961	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			633.41020	597.864	15.47	0.5039	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,009.58360	3,939.561	18.42	0.9934	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.08360	4.261	18.42	0.0066	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,288.68230	2,219.938	14.61	0.9475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			33.18230	34.638	14.61	0.0525	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,427.15320	1,480.658	17.37	0.7173	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			312.65320	295.958	17.37	0.2827	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,176.40190	1,225.606	16.81	0.6649	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			381.90190	360.906	16.81	0.3351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,057.04400	1,002.863	14.36	0.7074	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			271.54400	287.563	14.36	0.2926	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,611.93530	2,675.693	19.52	0.8637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			137.43530	130.993	19.52	0.1363	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			910.07220	861.776	14.69	0.6445	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			364.57220	386.476	14.69	0.3555	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,194.48540	3,262.271	20.70	0.8980	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			99.98540	97.571	20.70	0.1020	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			653.20980	616.488	15.39	0.5128	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			617.70980	651.188	15.39	0.4872	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,796.30500	3,865.054	22.21	0.9181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			81.80500	80.354	22.21	0.0819	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			379.49680	358.646	16.82	0.3334	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			1,183.99680	1,233.346	16.82	0.6666	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,271.71070	3,339.648	20.89	0.9010	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			97.21070	94.948	20.89	0.0990	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			425.83940	401.859	16.51	0.3666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,050.33940	1,096.559	16.51	0.6334	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			2,993.62520	3,059.856	20.18	0.8892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			109.12520	105.156	20.18	0.1108	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			843.17010	797.514	14.85	0.6129	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			417.67010	442.214	14.85	0.3871	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,626.64940	4,693.216	23.74	0.9408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			62.14940	58.516	23.74	0.0592	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,952.65510	4,021.593	22.60	0.9222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			78.15510	76.894	22.60	0.0778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			981.08530	930.204	14.52	0.6761	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			315.58530	334.904	14.52	0.3239	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			950.99360	901.181	14.59	0.6630	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			335.49360	355.881	14.59	0.3370	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,991.79750	4,060.780	22.70	0.9231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			77.29750	76.080	22.70	0.0769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,097.69130	1,041.849	14.31	0.7224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			252.19130	266.549	14.31	0.2776	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,620.86640	3,689.378	21.77	0.9130	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			86.36640	84.678	21.77	0.0870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,604.55760	1,537.643	13.90	0.8648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			99.05760	102.343	13.90	0.1352	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,037.07810	984.299	14.40	0.6996	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			281.57810	298.999	14.40	0.3004	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,247.25580	1,187.776	14.18	0.7726	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			191.75580	202.476	14.18	0.2274	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,692.00100	1,623.275	13.93	0.8806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			86.50100	87.975	13.93	0.1194	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			166.83450	176.008	14.12	0.2050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,322.33450	1,261.308	14.12	0.7950	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			178.99280	188.923	14.15	0.2161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,284.49280	1,224.223	14.15	0.7839	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			499.80400	528.139	15.08	0.4314	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			755.30400	713.439	15.08	0.5686	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			684.31470	645.784	15.29	0.5303	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			578.81470	610.484	15.29	0.4697	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,146.18140	1,194.794	16.74	0.6577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			391.68140	370.094	16.74	0.3423	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,196.15800	1,137.839	14.22	0.7563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			210.65800	222.539	14.22	0.2437	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,601.40640	3,669.889	21.72	0.9124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			86.90640	85.189	21.72	0.0876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			365.41990	345.428	16.93	0.3229	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	15.62	Put			1,229.91990	1,280.128	16.93	0.6771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			962.94260	912.704	14.56	0.6682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			327.44260	347.404	14.56	0.3318	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			808.63080	848.668	15.92	0.5603	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			534.13080	503.968	15.92	0.4397	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			789.11790	828.591	15.86	0.5535	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			544.61790	513.891	15.86	0.4465	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			600.19670	566.538	15.61	0.4813	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			694.69670	731.238	15.61	0.5187	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			827.07840	782.089	14.89	0.6051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			431.57840	456.789	14.89	0.3949	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			895.46300	937.898	16.13	0.5887	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			490.96300	463.198	16.13	0.4113	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,943.70520	1,875.020	14.22	0.9148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			58.20520	59.720	14.22	0.0852	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			859.51110	813.194	14.81	0.6208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			404.01110	427.893	14.81	0.3792	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,565.95960	2,629.463	19.45	0.8601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			141.45960	134.763	19.45	0.1399	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,807.68930	1,738.989	14.07	0.8976	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			72.18930	73.689	14.07	0.1024	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			775.26120	732.499	15.03	0.5790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			479.76120	507.199	15.03	0.4210	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,447.35280	1,384.108	14.02	0.8288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			131.85280	138.808	14.02	0.1712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,510.97100	2,574.159	19.35	0.8556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			146.47100	139.459	19.35	0.1444	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			661.96980	624.544	15.36	0.5178	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			606.46980	639.244	15.36	0.4822	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,439.37110	1,376.251	14.03	0.8267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			133.87110	140.951	14.03	0.1733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,431.40900	1,368.421	14.03	0.8247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			135.90900	143.121	14.03	0.1753	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			188.64460	179.637	18.90	0.1751	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			76.79370	80.062	14.14	0.1055	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,857.29370	1,790.362	14.14	0.8945	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			236.45330	224.648	18.32	0.2140	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,955.95330	2,014.348	18.32	0.7860	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,282.11110	1,332.355	16.98	0.6750	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			382.61110	362.655	16.98	0.3250	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			925.15320	878.384	14.76	0.6365	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			394.65320	418.083	14.76	0.3635	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			953.54740	905.804	14.69	0.6492	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			373.04740	395.504	14.69	0.3508	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,298.14460	2,359.337	18.90	0.8249	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			122.31410	128.601	14.01	0.1554	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	02/10/2019	Foreign Exchange Option	13.33	Call			1,576.41410	1,512.501	14.01	0.8446	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,126.55510	2,185.188	18.49	0.7809	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			262.95510	251.188	18.49	0.2191	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,037.06730	989.106	14.74	0.6538	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			400.66730	423.106	14.74	0.3462	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,441.74630	1,493.135	17.25	0.6790	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,600.19280	1,537.812	14.13	0.8257	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,927.60650	1,861.888	14.14	0.8855	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			91.20650	95.888	14.14	0.1145	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			408.14630	389.136	17.25	0.3210	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,468.29210	2,529.553	19.03	0.8170	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			214.69210	205.553	19.03	0.1830	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,008.84000	961.857	14.81	0.6421	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			422.44000	445.857	14.81	0.3579	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			153.79280	161.812	14.13	0.1743	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,268.02290	2,326.647	18.57	0.7763	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			287.12290	275.047	18.57	0.2237	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,111.75790	1,063.876	14.76	0.6582	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			422.65790	445.476	14.76	0.3418	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,609.36720	2,670.513	19.08	0.8103	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			444.51230	468.268	14.83	0.3527	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			238.46720	228.913	19.08	0.1897	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			102.52360	108.341	14.07	0.1202	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,991.62360	1,926.741	14.07	0.8798	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,573.53500	1,625.686	17.40	0.6804	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			432.63500	414.086	17.40	0.3196	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,083.61230	1,036.668	14.83	0.6473	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			185.09260	194.048	14.20	0.1889	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,639.59260	1,577.948	14.20	0.8111	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			750.12980	783.840	15.61	0.4763	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			808.32980	771.340	15.61	0.5237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,503.60520	1,444.980	14.37	0.7693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			249.00520	261.080	14.37	0.2307	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,247.88390	2,305.567	18.46	0.7649	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			312.48390	299.467	18.46	0.2351	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,184.25010	5,250.631	22.90	0.9223	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,399.36060	1,447.605	16.99	0.6390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,654.46860	1,706.460	17.49	0.6842	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			439.06860	420.361	17.49	0.3158	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			511.48870	489.151	17.01	0.3595	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,406.88870	1,455.251	17.01	0.6405	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			392.59210	376.082	17.85	0.2866	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,219.83650	1,167.542	14.62	0.6859	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			385.23650	403.642	14.62	0.3141	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			509.02560	486.810	17.02	0.3581	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,414.42560	1,462.910	17.02	0.6419	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			513.96060	491.505	16.99	0.3610	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			87.74560	92.982	13.92	0.1045	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,310.14900	1,255.629	14.54	0.7145	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			335.54900	351.729	14.54	0.2855	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,207.28750	1,155.324	14.63	0.6818	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			392.68750	411.424	14.63	0.3182	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,847.99210	1,902.182	17.85	0.7134	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			528.72610	554.641	15.05	0.3842	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,270.91180	1,217.333	14.57	0.7023	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			356.31180	373.433	14.57	0.2977	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,831.63440	1,885.836	17.82	0.7110	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			396.23440	379.736	17.82	0.2890	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,132.34560	2,066.882	13.92	0.8955	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			424.86660	406.888	17.60	0.3070	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,404.76560	1,348.127	14.46	0.7424	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			290.16560	304.227	14.46	0.2576	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,394.11250	2,452.937	18.68	0.7808	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			288.71250	276.837	18.68	0.2192	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,033.32610	988.541	15.05	0.6158	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			245.09980	235.341	19.14	0.1895	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,226.14000	1,173.689	14.62	0.6880	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			381.54000	399.789	14.62	0.3120	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,750.45630	1,803.684	17.67	0.6991	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			415.05630	397.584	17.67	0.3009	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,710.26660	1,762.988	17.60	0.6930	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			98.85010	94.531	22.90	0.0777	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,039.86270	2,969.331	13.39	0.9767	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			15.26270	15.431	13.39	0.0233	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,021.25940	1,956.557	13.99	0.8783	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			106.65940	112.657	13.99	0.1217	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,710.49980	2,771.441	19.14	0.8105	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,415.20560	2,473.824	18.62	0.7718	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			312.80560	300.124	18.62	0.2282	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,191.80320	1,142.821	14.76	0.6633	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			444.20320	466.521	14.76	0.3367	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,756.41160	2,817.485	19.11	0.8038	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			264.01160	253.785	19.11	0.1962	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			112.93370	119.450	13.94	0.1243	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,060.53370	1,995.750	13.94	0.8757	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,719.11670	1,771.649	17.54	0.6827	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			456.71670	437.949	17.54	0.3173	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,163.68480	1,115.582	14.83	0.6530	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			466.08480	489.282	14.83	0.3470	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			216.92620	227.335	14.31	0.2019	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,678.22620	1,617.135	14.31	0.7981	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			247.17500	258.895	14.40	0.2129	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	31/01/2020	Foreign Exchange Option	13.54	Call			1,711.97500	1,650.895	14.40	0.7871	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			764.55940	797.605	15.53	0.4341	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,041.35940	1,001.105	15.53	0.5659	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			277.56350	290.493	14.46	0.2223	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,749.96350	1,689.393	14.46	0.7777	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,210.42620	3,135.707	13.55	0.9628	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			31.92620	31.607	13.55	0.0372	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,498.27360	1,442.546	14.72	0.7073	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			419.77360	438.446	14.72	0.2927	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			763.86390	734.667	16.53	0.4388	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,285.36390	1,330.567	16.53	0.5612	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			0.00000	2,254.446	18.05	0.7050	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			0.00000	458.547	18.05	0.2950	126,495,554.58	275,862	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			760.71160	731.638	16.55	0.4374	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,292.21160	1,337.538	16.55	0.5626	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			757.57960	728.628	16.56	0.4359	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,299.07960	1,344.528	16.56	0.5641	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,027.83740	2,083.076	17.80	0.6836	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			516.33740	497.176	17.80	0.3164	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			0.00000	2,120.267	14.11	0.8560	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			0.00000	166.167	14.11	0.1440	45,839,188.54	275,862	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			0.00000	1,164.113	15.18	0.6185	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			0.00000	660.013	15.18	0.3815	182,072,616.55	275,862	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			2,980.23760	3,043.387	19.14	0.7815	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			338.73760	327.487	19.14	0.2185	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,268.06810	2,200.853	14.04	0.8691	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			139.56810	146.753	14.04	0.1309	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,265.65520	1,219.077	15.04	0.6382	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			577.15520	604.977	15.04	0.3618	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			309.94440	323.999	14.57	0.2312	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,790.74440	1,729.699	14.57	0.7688	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			340.67540	355.615	14.67	0.2391	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,823.17540	1,761.915	14.67	0.7609	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			376.25420	392.385	14.82	0.2464	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,873.75420	1,812.485	14.82	0.7536	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,587.73380	1,532.354	15.37	0.6756	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			581.13380	603.454	15.37	0.3244	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,580.91320	2,637.165	18.83	0.6949	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			577.51320	556.065	18.83	0.3051	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,145.55820	1,103.909	16.45	0.5362	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,062.93240	1,098.848	16.44	0.4624	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,068.95820	1,105.009	16.45	0.4638	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,153.52830	1,111.601	16.42	0.5390	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,056.92830	1,092.701	16.42	0.4610	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,409.39390	3,332.520	14.06	0.9492	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			52.79390	53.621	14.06	0.0508	0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,149.53240	1,107.748	16.44	0.5376	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,192.29850	1,231.418	16.59	0.4750	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,170.49850	1,130.618	16.59	0.5250	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,268.36780	1,227.117	16.40	0.5404	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,183.86780	1,222.817	16.40	0.4596	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,276.11490	1,234.735	16.38	0.5430	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,171.61490	1,210.435	16.38	0.4570	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,272.23450	1,230.979	16.39	0.5417	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,177.73450	1,216.679	16.39	0.4583	0.00	0	0
<b>Total \$ / R Option</b>												<b>431,055,833.82</b>	<b>1,253,178</b>	<b>5,237,317</b>
<b>Total \$ / R</b>												<b>2,889,873,274.62</b>	<b>1,422,774</b>	<b>6,351,718</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.52270		14.58960			0.0000	0.00	0	470
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.68530		14.75550			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.84390		14.91460			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.01410		15.08850			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>470</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			54,301.51580	50,021.609	15.00	0.5721	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			32,341.51580	34,751.609	15.00	0.4279	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			53,776.07110	49,522.306	15.01	0.5683	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			32,816.07110	35,252.306	15.01	0.4317	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			54,831.14780	50,524.852	14.98	0.5758	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			31,871.14780	34,254.852	14.98	0.4242	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			66,196.98180	62,454.408	15.36	0.5178	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			60,646.98180	63,924.408	15.36	0.4822	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			65,757.90770	62,050.332	15.37	0.5153	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			61,207.90770	64,520.332	15.37	0.4847	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			66,638.62450	62,874.179	15.34	0.5203	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			60,088.62450	63,344.179	15.34	0.4797	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			125,800.78310	120,475.217	14.59	0.6983	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			36,340.78310	38,085.217	14.59	0.3017	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			125,159.34340	119,849.155	14.59	0.6962	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			36,699.34340	38,459.155	14.59	0.3038	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			126,444.87520	121,103.099	14.58	0.7003	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			35,984.87520	37,713.100	14.58	0.2997	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			112,605.79170	108,391.091	15.39	0.5884	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			71,755.79170	74,981.091	15.39	0.4116	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			112,135.45260	107,936.815	15.41	0.5867	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			72,285.45260	75,526.815	15.41	0.4133	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			113,077.47900	108,847.282	15.38	0.5902	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			71,227.47900	74,437.282	15.38	0.4098	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>470</b>
£ / R	On	29/03/2019	Foreign Exchange Future			18.98900		19.18200			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			19.04260		19.23570			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			19.07760		19.27120			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			19.08710		19.28080			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			19.23410		19.42970			0.0000	58,202,386.60	3,026	198,404
£ / R	On	16/09/2019	Foreign Exchange Future			19.53590		19.73770			0.0000	0.00	0	20,179
£ / R	On	13/12/2019	Foreign Exchange Future			19.82560		20.02920			0.0000	0.00	0	12,846
£ / R	On	16/03/2020	Foreign Exchange Future			20.13900		20.34920			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>58,202,386.60</b>	<b>3,026</b>	<b>236,373</b>
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			8.77150	14.751	19.81	0.0577	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			1,100.77150	913.751	19.81	0.9423	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			18.91340	25.849	13.63	0.0810	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			1,144.61340	958.449	13.63	0.9190	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			39.89010	55.773	14.50	0.1250	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,201.09010	1,023.373	14.50	0.8750	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,620.90190	1,434.319	15.39	0.9368	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			20.10190	27.219	15.39	0.0632	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,025.96400	884.299	14.41	0.6883	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			226.26400	280.199	14.41	0.3117	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,018.82320	877.628	14.41	0.6856	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			229.12320	283.528	14.41	0.3144	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,033.13060	891.001	14.41	0.6910	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			223.43060	276.901	14.41	0.3090	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			97.07100	123.905	14.60	0.1657	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,526.77100	1,358.005	14.60	0.8343	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,320.74800	1,181.794	14.24	0.6659	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			393.04800	455.894	14.24	0.3341	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			249.87990	289.826	14.38	0.2377	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,717.57990	1,555.726	14.38	0.7623	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,314.11550	1,175.526	14.24	0.6639	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			396.41550	459.626	14.24	0.3361	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,307.50730	1,169.284	14.24	0.6620	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			399.80730	463.384	14.24	0.3380	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,030.33290	927.165	14.61	0.5034	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			961.13290	1,061.565	14.61	0.4966	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,025.59560	922.983	14.62	0.5019	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			966.39560	1,067.383	14.62	0.4981	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,035.07940	931.364	14.61	0.5050	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			955.87940	1,055.764	14.61	0.4950	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,733.33260	1,584.088	14.44	0.6959	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			454.13260	508.488	14.44	0.3041	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,487.04020	2,645.928	15.96	0.7690	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			386.24020	341.528	15.96	0.2310	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	16/03/2020	Foreign Exchange Option	20.29	Call			1,218.11270	1,115.176	14.82	0.5092	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,158.91270	1,266.176	14.82	0.4908	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			588.53510	651.810	14.57	0.3178	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,937.73510	1,790.810	14.57	0.6822	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,213.53440	1,111.037	14.82	0.5079	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,164.33440	1,272.037	14.82	0.4921	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,208.96950	1,106.912	14.83	0.5066	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,169.76950	1,277.912	14.83	0.4934	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,000</b>
<b>Total £ / R</b>												<b>58,202,386.60</b>	<b>3,026</b>	<b>238,373</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13120		0.13190			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13370		0.13440			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13600		0.13680			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13870		0.13950			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			996.18900	1,047.789	18.53	0.7507	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,214.14920	1,153.408	13.57	0.9174	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			24.14920	33.408	13.57	0.0826	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			509.51700	473.733	16.25	0.5619	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			319.51700	353.733	16.25	0.4381	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			186.18900	167.789	18.53	0.2493	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,513.42810	1,451.546	13.80	0.8778	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			73.42810	81.546	13.80	0.1222	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			844.40880	797.859	16.11	0.6197	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			404.40880	427.858	16.11	0.3803	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			444.58950	411.921	17.78	0.3797	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,004.58950	1,041.921	17.78	0.6203	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,787.93620	1,716.773	13.98	0.8654	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			107.93620	116.773	13.98	0.1346	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,131.63740	1,071.087	16.12	0.6538	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			451.63740	471.087	16.12	0.3462	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			699.30380	649.006	17.69	0.4541	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,019.30380	1,049.006	17.69	0.5459	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			976.00020	913.744	17.68	0.5140	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,026.00020	1,043.744	17.68	0.4860	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			651.99000	600.414	18.73	0.3720	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,701.99000	1,730.414	18.73	0.6280	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,430.04040	1,361.886	16.09	0.6859	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			480.04040	491.886	16.09	0.3141	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Future			16.35860		16.42300			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.41440		16.47860			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.45090		16.51520			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.60070		16.66580			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.61410		16.67930			0.0000	125,004,488.40	7,524	121,707
€ / R	On	14/08/2019	Foreign Exchange Future			16.81980		16.88740			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.93140		17.00080			0.0000	4,232,850.00	250	42,738
€ / R	On	13/12/2019	Foreign Exchange Future			17.23840		17.30970			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.45250		17.52700			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.57560		17.65270			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>129,237,338.40</b>	<b>7,774</b>	<b>201,550</b>
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			97.98700	115.563	13.09	0.4502	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			200.98700	154.163	13.09	0.5498	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			146.81900	164.225	12.93	0.3992	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			345.41900	298.625	12.93	0.6008	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			245.65450	262.151	13.29	0.4738	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			340.85450	293.051	13.29	0.5262	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			7.49730	7.473	15.42	0.0167	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,423.29730	2,358.173	15.42	0.9833	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,373.73650	1,312.719	12.86	0.9030	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			44.43650	48.619	12.86	0.0970	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			440.77960	469.362	14.17	0.4953	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			480.07960	443.462	14.17	0.5047	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			0.00000	407.965	14.36	0.4741	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			578.28800	613.934	14.66	0.5711	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			384.03160	354.703	14.68	0.4257	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			584.73160	620.603	14.68	0.5743	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			391.17560	361.398	14.64	0.4320	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			0.00000	523.865	14.36	0.5259	261,932.40	500	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			571.87560	607.298	14.64	0.5680	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			387.58800	358.034	14.66	0.4289	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			232.16960	244.494	13.28	0.2699	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,089.56960	1,034.294	13.28	0.7301	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,858.00100	2,918.030	18.28	0.9002	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			95.40100	87.830	18.28	0.0998	0.00	0	42,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			953.40070	902.005	13.52	0.6743	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			306.00070	322.205	13.52	0.3257	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			565.43640	530.098	14.50	0.4696	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			688.03640	720.298	14.50	0.5304	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,206.92680	1,249.603	15.44	0.6543	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			425.16190	398.584	15.45	0.3440	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,214.36190	1,257.184	15.45	0.6560	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			430.31240	403.437	15.42	0.3475	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,199.51240	1,242.037	15.42	0.6525	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			320.02650	299.508	16.16	0.2697	0.00	0	14,429

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	15.62	Call			1,529.61180	1,466.977	13.06	0.8225	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			148.81180	155.577	13.06	0.1775	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,863.76820	1,916.034	16.65	0.7720	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			264.56820	247.434	16.65	0.2280	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			427.72680	401.003	15.44	0.3457	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,589.22650	1,638.108	16.16	0.7303	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,603.02170	3,531.583	14.29	0.9725	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			23.32170	23.183	14.29	0.0275	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,493.00290	1,433.291	13.50	0.7329	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			34.08830	35.273	13.96	0.0405	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,820.96210	1,756.959	13.33	0.8093	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			211.26210	218.559	13.33	0.1907	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,333.50280	1,372.965	15.45	0.6059	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			620.32410	588.612	15.46	0.3926	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,340.62410	1,380.212	15.46	0.6074	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,515.99280	3,576.226	18.55	0.8525	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			205.69280	194.626	18.55	0.1475	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,253.78830	3,183.673	13.96	0.9595	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			333.30290	344.891	13.50	0.2671	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			626.09580	594.131	15.44	0.3956	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,326.39580	1,365.731	15.44	0.6044	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,767.45580	2,823.196	17.60	0.7995	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			287.15580	271.596	17.60	0.2005	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			623.20280	591.364	15.45	0.3941	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			688.37490	712.607	14.17	0.3963	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,215.37490	1,165.107	14.17	0.6037	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			723.99330	749.233	14.25	0.4084	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,180.99330	1,131.733	14.25	0.5916	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			524.36270	543.653	13.80	0.3352	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,401.36270	1,346.153	13.80	0.6648	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			643.93450	666.883	14.08	0.3807	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,260.93450	1,209.383	14.08	0.6193	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			764.33620	730.398	15.63	0.4061	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,571.63620	1,614.798	15.63	0.5939	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			761.45970	727.680	15.64	0.4048	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,578.75970	1,622.080	15.64	0.5952	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			767.23160	733.134	15.62	0.4073	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,564.53160	1,607.534	15.62	0.5927	0.00	0	0
<b>Total € / R Option</b>												<b>261,932.40</b>	<b>500</b>	<b>640,016</b>
<b>Total € / R</b>												<b>129,499,270.80</b>	<b>8,274</b>	<b>841,566</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.31640		10.37590			0.0000	0.00	0	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.45150		10.51350			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.58460		10.64770			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.72930		10.79540			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>19,694</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			696.47600	745.482	13.61	0.8259	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			70.98560	60.681	13.64	0.1711	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			705.08560	754.281	13.64	0.8289	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			69.62240	59.503	13.67	0.1681	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			713.72240	763.103	13.67	0.8319	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			72.37600	61.882	13.61	0.1741	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			254.65130	231.593	12.17	0.3872	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			491.15130	530.093	12.17	0.6128	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			251.45940	228.676	12.20	0.3833	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			497.95940	537.176	12.20	0.6167	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			248.30310	225.794	12.22	0.3794	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			504.80310	544.294	12.22	0.6206	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			339.01690	314.399	12.39	0.4116	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			591.31690	629.799	12.39	0.5884	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			335.71430	311.323	12.41	0.4084	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			598.01430	636.723	12.41	0.5916	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			342.35470	317.505	12.37	0.4148	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			584.65470	622.905	12.37	0.5852	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			659.67620	700.371	12.57	0.6193	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			307.37620	284.971	12.57	0.3807	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			677.39990	717.946	12.55	0.5687	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			419.41350	394.061	12.57	0.4286	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			684.01350	724.761	12.57	0.5714	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			416.05410	390.902	12.58	0.4259	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			690.65410	731.601	12.58	0.5741	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			422.79990	397.246	12.55	0.4313	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>20,694</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.90930		11.01950			0.0000	0.00	0	1,150
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.05530		11.16910			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.19660		11.31200			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.35020		11.46990			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,550</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			400.04980	332.452	13.05	0.5756	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			180.54980	223.152	13.05	0.4244	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			394.18600	327.230	13.07	0.5698	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			184.68600	227.930	13.07	0.4302	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			405.96970	337.730	13.04	0.5814	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			176.46970	218.430	13.04	0.4186	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			332.42900	290.431	13.92	0.3989	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	16/09/2019	Foreign Exchange Option	11.39	Put			553.32900	625.131	13.92	0.6011	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			329.01120	287.411	13.94	0.3957	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			559.91120	632.111	13.94	0.6043	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			335.88040	293.485	13.90	0.4022	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			546.78040	618.185	13.90	0.5978	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			425.86650	380.517	13.77	0.4219	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			653.86650	723.917	13.77	0.5781	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			422.38370	377.371	13.79	0.4192	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			660.38370	730.771	13.79	0.5808	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			429.38100	383.686	13.75	0.4246	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			647.38100	717.086	13.75	0.5754	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			519.95020	471.390	13.70	0.4412	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			740.05020	811.190	13.70	0.5588	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			516.40580	468.145	13.72	0.4389	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			746.50580	817.945	13.72	0.5611	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			523.51860	474.653	13.69	0.4436	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			733.61860	804.453	13.69	0.5564	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,550</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.67870		14.71520			0.0000	1,467,870.00	100	1,193
CHF / R	On	16/09/2019	Foreign Exchange Future			14.97400		15.01390			0.0000	0.00	0	100
CHF / R	On	13/12/2019	Foreign Exchange Future			15.25980		15.30020			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.57500		15.61960			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,467,870.00</b>	<b>100</b>	<b>1,293</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			408.39420	386.339	14.45	0.4942	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			423.19420	437.639	14.45	0.5058	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			404.27010	382.389	14.48	0.4904	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			429.07010	443.689	14.48	0.5096	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			412.55680	390.327	14.43	0.4980	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			417.35680	431.627	14.43	0.5020	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			399.60740	379.192	15.79	0.3573	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,075.70740	1,095.192	15.79	0.6427	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			396.93250	376.626	15.81	0.3553	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,083.03250	1,102.626	15.81	0.6447	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			402.30050	381.781	15.78	0.3593	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,068.40050	1,087.781	15.78	0.6407	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			585.52270	560.103	16.17	0.4013	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,235.32270	1,250.303	16.17	0.5987	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			582.60070	557.270	16.18	0.3996	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,242.40070	1,257.470	16.18	0.6004	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			579.68900	554.452	16.19	0.3980	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,249.48900	1,264.652	16.19	0.6020	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			655.75650	630.055	16.85	0.3795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,666.15650	1,685.055	16.85	0.6205	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			653.24440	627.629	16.86	0.3783	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,673.64440	1,692.629	16.86	0.6217	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			658.27400	632.493	16.84	0.3808	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,658.67400	1,677.493	16.84	0.6192	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>1,467,870.00</b>	<b>100</b>	<b>1,293</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.22730		2.23630			0.0000	445,460.00	200	450
DKK / R	On	16/09/2019	Foreign Exchange Future			2.27120		2.28070			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.31370		2.32320			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.36030		2.37060			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>445,460.00</b>	<b>200</b>	<b>450</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,004.93360	937.936	12.61	0.7026	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			241.93360	264.936	12.61	0.2974	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,145.27200	1,073.509	12.44	0.7557	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			182.27200	200.510	12.44	0.2443	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,073.69860	1,004.263	12.52	0.7296	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			210.69860	231.263	12.52	0.2704	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,654.06850	1,725.866	14.46	0.6888	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			510.06100	484.408	14.26	0.3383	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,503.06100	1,572.408	14.26	0.6617	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			484.93400	460.530	14.36	0.3245	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,577.93400	1,648.530	14.36	0.6755	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			461.06850	437.866	14.46	0.3112	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			463.73100	446.464	15.33	0.2596	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,631.73100	2,709.464	15.33	0.7404	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			447.02770	430.431	15.42	0.2514	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,715.02770	2,793.431	15.42	0.7486	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			481.14880	463.192	15.24	0.2680	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,549.14880	2,626.192	15.24	0.7320	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,999.95630	3,086.085	15.45	0.7179	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			586.69500	570.388	15.51	0.2747	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,080.69500	3,167.388	15.51	0.7253	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			625.86650	608.411	15.40	0.2898	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,919.86650	3,005.411	15.40	0.7102	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			605.95630	589.085	15.45	0.2821	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>445,460.00</b>	<b>200</b>	<b>450</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85420		1.86300			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.87920		1.88840			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90250		1.91180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,176.01380	1,100.866	14.10	0.7870	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			146.01380	158.866	14.10	0.2130	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,101.40220	1,028.554	14.21	0.7606	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			171.40220	186.554	14.21	0.2394	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,253.36690	1,176.109	13.99	0.8121	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			123.36690	134.109	13.99	0.1879	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,154.49650	1,091.124	14.65	0.6415	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			470.49650	499.124	14.65	0.3585	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,098.47940	1,037.381	14.76	0.6209	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			514.47940	545.381	14.76	0.3791	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,212.75650	1,147.138	14.54	0.6622	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			428.75650	455.138	14.54	0.3378	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,364.47060	1,303.004	14.99	0.6271	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			646.47060	678.004	14.99	0.3729	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,311.52560	1,251.971	15.09	0.6107	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			693.52560	726.971	15.09	0.3893	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,419.21360	1,355.855	14.90	0.6436	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			601.21360	630.855	14.90	0.3564	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.14190		0.14270			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14070		0.14150			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14130		0.14060			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13510		0.13920			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70690		1.71630			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73190		1.74190			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75580		1.76580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.95680		10.03420			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.08590		10.16520			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.21040		10.29080			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.34320		10.42640			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>

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	14/06/2019	Foreign Exchange Option	9.92	Call			302.08460	255.908	12.32	0.5366	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			187.88460	219.108	12.32	0.4634	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			296.70400	251.028	12.33	0.5299	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			192.50400	224.228	12.33	0.4701	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			307.53260	260.857	12.31	0.5433	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			183.33260	214.057	12.31	0.4567	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			524.76380	472.248	12.23	0.6250	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			209.56380	236.348	12.23	0.3750	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			518.74070	466.632	12.24	0.6204	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			213.54070	240.732	12.24	0.3796	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			530.83100	477.913	12.22	0.6295	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			205.63100	232.013	12.22	0.3705	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			428.47160	391.886	13.05	0.4739	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			487.67160	531.486	13.05	0.5261	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			424.48980	388.195	13.07	0.4705	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			493.68980	537.795	13.07	0.5295	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			432.48790	395.611	13.03	0.4772	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			481.68790	525.211	13.03	0.5228	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			503.44690	467.088	13.30	0.4754	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			597.04690	643.888	13.30	0.5246	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			499.57760	463.466	13.32	0.4726	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			603.17760	650.266	13.32	0.5274	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			507.34050	470.737	13.29	0.4782	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			590.94050	637.537	13.29	0.5218	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35080		1.35480			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35640		1.35990			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36060		1.36410			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			348.00000	308.000		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			248.00000	208.000		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			448.00000	408.000		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			299.00000	264.000		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			199.00000	164.000		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			399.00000	364.000		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			241.00000	206.000		1.0000	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 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			141.00000	106.000		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			341.00000	306.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 14/06/2019 Foreign Exchange Future			1.32440		1.33180			0.0000	0.00	0	5
QUANTO £On 16/09/2019 Foreign Exchange Future			1.33030		1.33770			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.33560		1.34290			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.34130		1.34870			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
<b>Total QUANTO £ / \$</b>									<b>0.00</b>	<b>0</b>	<b>2,224</b>
QUANTO €On 14/06/2019 Foreign Exchange Future			1.14400		1.14320			0.0000	0.00	0	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.15290		1.15220			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.16130		1.16060			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.17060		1.16990			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>5</b>
SGD / R On 14/06/2019 Foreign Exchange Future			10.77080		10.81640			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.91230		10.95980			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.05060		11.09860			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			844.66390	802.985	12.35	0.8978	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			28.26390	32.185	12.35	0.1022	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			835.67750	794.024	12.34	0.8950	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			29.27750	33.224	12.34	0.1050	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			853.67990	811.975	12.36	0.9005	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			27.27990	31.175	12.36	0.0995	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			628.14120	593.533	12.37	0.6750	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			198.34120	211.233	12.37	0.3250	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			621.87040	587.465	12.39	0.6710	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			202.07040	215.165	12.39	0.3290	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			634.45260	599.644	12.36	0.6791	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			194.65260	207.345	12.36	0.3209	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			718.58710	685.271	12.69	0.6468	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			289.98710	304.671	12.69	0.3532	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			712.80680	679.661	12.70	0.6435	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			294.20680	309.062	12.70	0.3565	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			724.40300	690.917	12.67	0.6501	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			285.80300	300.317	12.67	0.3499	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.52730		2.53600			0.0000	0.00	0	30,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.43640		2.44540			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.36560		2.37420			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.42140	0.366	25.33	0.0039	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			994.42140	1,003.066	25.33	0.9961	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.39160	0.340	25.33	0.0037	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,004.39160	1,013.040	25.33	0.9963	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.45330	0.394	25.33	0.0042	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			984.45330	993.094	25.33	0.9958	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			169.70390	163.489	17.19	0.6404	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			74.30390	77.089	17.19	0.3596	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			163.14790	157.086	17.11	0.6275	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			77.74790	80.686	17.11	0.3725	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			176.38010	170.015	17.27	0.6530	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			70.98010	73.615	17.27	0.3470	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			199.56150	192.549	18.38	0.6228	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			105.36150	106.949	18.38	0.3772	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			193.38450	186.483	18.31	0.6123	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			109.18450	110.883	18.31	0.3877	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			187.30620	180.518	18.25	0.6018	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			113.10620	114.918	18.25	0.3982	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>30,000</b>
<b>Total Futures</b>												<b>2 648 170 495.80</b>	<b>180,696</b>	<b>1,610,822</b>
<b>Total Options</b>												<b>431 317 766.22</b>	<b>1,253,678</b>	<b>5,880,333</b>
<b>Grand Total:</b>												<b>3,079,488,262.02</b>	<b>1,434,374</b>	<b>7,491,155</b>