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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2019 Foreign Exchange Future			14.41630		14.35240			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.41800		14.35420			0.0000	0.00	0	30,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.41980		14.35600			0.0000	2,047,611.60	142	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.42500		14.36130			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.42670		14.36310			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.43020		14.36650			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.43200		14.36820			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.44920		14.38490			0.0000	43,347.60	3	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.45270		14.38820			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.46290		14.39830			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.46810		14.40330			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.47330		14.40850			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.47500		14.41020			0.0000	5,211,000.00	360	4,576
\$ / R On 07/05/2019 Foreign Exchange Future			14.48720		14.42220			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.49070		14.42560			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.49770		14.43250			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.50990		14.44450			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.52570		14.46010			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.52920		14.46350			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.53450		14.46870			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.53620		14.47040			0.0000	0.00	0	74

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Future			14.54680		14.48080			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.55380		14.48770			0.0000	2,167,381,003.60	148,922	844,843
\$ / R	On	20/06/2019	Foreign Exchange Future			14.56430		14.49810			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.57850		14.51210			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.58380		14.51740			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.58740		14.52100			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.63730		14.57060			0.0000	8,489,634.00	580	1,217
\$ / R	On	01/08/2019	Foreign Exchange Future			14.63900		14.57240			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.66040		14.59350			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.69070		14.62340			0.0000	6,449,217.30	439	2,072
\$ / R	On	02/09/2019	Foreign Exchange Future			14.69610		14.62870			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.69980		14.63230			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.70160		14.63410			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.71610		14.64830			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.72150		14.65360			0.0000	0.00	0	27,777
\$ / R	On	30/09/2019	Foreign Exchange Future			14.74700		14.67870			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.75070		14.68240			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.80460		14.73550			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.85950		14.78890			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.86510		14.79440			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.86890		14.79820			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.88570		14.81490			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.91960		14.84830			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.92350		14.85210			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.97950		14.90650			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			15.03360		14.95970			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			15.03940		14.96540			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			15.06650		14.99210			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.09970		15.02500			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.15420		15.07830			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.22270		15.14540			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.24290		15.16510			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.33840		15.25980			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.43940		15.36070			0.0000	0.00	0	0
Total \$ / R Future												2,189,621,814.10	150,446	1,114,346
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	26.50	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,142.40000	2,206.300	26.50	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			362.04680	417.242	25.51	0.9861	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			9.64680	0.942	25.51	0.0139	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			42.83510	27.110	19.84	0.2903	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			190.43510	110.810	19.84	0.7097	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			476.48230	536.590	27.74	0.9956	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			4.08230	0.290	27.74	0.0044	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call			61.04870	55.426	21.21	0.3619	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put			206.84870	137.426	21.21	0.6381	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put			22.30000	3.802	22.64	0.0389	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call			376.50000	421.802	22.64	0.9611	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put			10.51970	0.897	23.95	0.0103	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call			524.71970	578.897	23.95	0.9897	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put			50.92560	16.558	21.17	0.1423	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call			225.12560	254.558	21.17	0.8577	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,435.17450	1,370.368	33.27	0.9986	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			1.17450	0.168	33.27	0.0014	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			152.52590	93.568	19.80	0.4659	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			108.52590	113.368	19.80	0.5341	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,077.53250	1,011.553	31.77	0.9903	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			3.53250	1.353	31.77	0.0097	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			223.99100	257.371	22.37	0.7786	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			67.99100	37.571	22.37	0.2214	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			189.33840	217.309	21.72	0.7295	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			83.33840	47.509	21.72	0.2705	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			907.73340	970.625	30.93	0.9937	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			1.73340	0.825	30.93	0.0063	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			15.20380	7.722	26.61	0.0523	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			501.20380	557.522	26.61	0.9477	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			0.14320	0.057	34.76	0.0005	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,356.14320	1,419.857	34.76	0.9995	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			357.09830	287.656	23.68	0.7854	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			43.09830	37.456	23.68	0.2146	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put			148.53350	102.441	18.57	0.4087	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call			159.83350	177.441	18.57	0.5913	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			0.27020	0.141	23.70	0.0011	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,313.37020	1,376.841	23.70	0.9989	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			46.14450	33.353	18.81	0.1493	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			412.64450	463.553	18.81	0.8507	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			171.54820	135.994	18.30	0.4195	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			189.74820	217.994	18.30	0.5805	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			274.34910	313.202	18.30	0.7089	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			106.14910	81.202	18.30	0.2911	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			14.59940	10.553	18.30	0.0560	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			622.79940	682.553	18.30	0.9440	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			103.14640	75.999	15.14	0.2457	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			378.04640	415.199	15.14	0.7543	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			276.49670	230.773	16.40	0.4901	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			214.69670	233.473	16.40	0.5099	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			270.41900	225.260	16.37	0.4833	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			218.61900	237.960	16.37	0.5167	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			235.57760	193.658	16.16	0.4416	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			243.77760	266.358	16.16	0.5584	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			246.75210	203.908	16.23	0.4556	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			234.95210	256.608	16.23	0.5444	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			165.88060	132.010	15.22	0.3241	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			364.18060	394.910	15.22	0.6759	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			356.96780	306.837	16.28	0.5440	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			205.26780	219.737	16.28	0.4560	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			324.59200	276.244	16.08	0.5141	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			222.89200	239.144	16.08	0.4859	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			739.67820	679.027	18.28	0.7583	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			102.97820	107.127	18.28	0.2417	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			149.61200	120.215	15.11	0.2829	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			448.11200	483.515	15.11	0.7171	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,249.27010	1,185.967	20.08	0.8815	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			49.47010	50.967	20.08	0.1185	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,577.99640	1,514.263	21.07	0.9284	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			28.19640	29.263	21.07	0.0716	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			586.69690	531.010	17.43	0.6680	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			156.89690	166.010	17.43	0.3320	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			373.06520	403.066	15.56	0.6365	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			212.86520	178.066	15.56	0.3635	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,416.26810	1,479.575	16.55	0.9831	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			6.06810	4.575	16.55	0.0169	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			25.08090	18.976	15.13	0.0632	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			945.28090	1,003.976	15.13	0.9368	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			400.63550	432.733	15.44	0.6646	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			190.43550	157.733	15.44	0.3354	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			4.78800	3.634	16.80	0.0135	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,494.98800	1,558.634	16.80	0.9865	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			339.12430	297.626	16.13	0.4704	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			311.32430	334.826	16.13	0.5296	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			65.79600	52.770	14.74	0.1371	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			771.39600	823.470	14.74	0.8629	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			218.91750	187.382	15.67	0.3447	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			444.51750	478.082	15.67	0.6553	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			98.59220	79.792	14.95	0.1885	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			664.19220	710.492	14.95	0.8115	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			164.55640	139.451	15.37	0.2731	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			557.05640	597.151	15.37	0.7269	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,166.22140	1,108.007	19.37	0.7996	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			110.72140	117.907	19.37	0.2004	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			271.72910	240.160	15.95	0.3734	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			466.22910	500.060	15.95	0.6266	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			953.37370	898.000	18.69	0.7420	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			147.87370	157.900	18.69	0.2580	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			283.18130	252.967	15.94	0.3664	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			513.28130	548.667	15.94	0.6336	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			510.69090	545.257	15.97	0.6254	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			297.19090	266.057	15.97	0.3746	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,430.46100	1,370.190	19.85	0.8273	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			103.96100	109.390	19.85	0.1727	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			537.55270	573.593	15.88	0.6455	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			274.05270	244.393	15.88	0.3545	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,473.74670	1,539.073	14.01	0.9710	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			10.24670	9.873	14.01	0.0290	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			778.41460	726.868	17.80	0.6526	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			231.91460	246.068	17.80	0.3474	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,757.10400	1,695.740	20.67	0.8769	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			70.60400	74.940	20.67	0.1231	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			18.11110	13.445	13.62	0.0389	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,341.61110	1,402.645	13.62	0.9611	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			4.15370	4.169	18.22	0.0104	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,332.85370	2,398.669	18.22	0.9896	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			441.53170	401.388	16.33	0.4757	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			401.93170	427.588	16.33	0.5243	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			151.06090	130.805	15.05	0.2206	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			801.86090	847.605	15.05	0.7794	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			652.45760	691.394	15.44	0.6979	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			231.65760	204.594	15.44	0.3021	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			599.85660	636.082	15.60	0.6643	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			269.05660	239.282	15.60	0.3357	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			545.26030	578.498	15.77	0.6264	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			314.46030	281.698	15.77	0.3736	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,185.39700	1,127.033	18.66	0.7509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			173.09700	180.833	18.66	0.2491	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			560.50760	593.048	15.76	0.6265	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			243.77240	215.385	15.45	0.3073	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,304.48690	1,244.805	19.00	0.7778	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			152.18690	158.605	19.00	0.2222	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			383.31110	404.353	16.53	0.4815	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			545.61110	500.553	16.53	0.5185	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,523.72590	1,462.164	19.60	0.8189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			204.66260	214.419	18.23	0.2882	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			704.20460	743.950	15.33	0.7178	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			216.50460	190.150	15.33	0.2822	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			390.56160	412.063	16.48	0.4884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			532.86160	488.263	16.48	0.5116	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			661.47240	699.185	15.45	0.6927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			14.19790	14.799	22.55	0.0263	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			863.69460	810.086	17.67	0.6569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			251.39460	263.886	17.67	0.3431	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			408.99940	370.744	16.06	0.4363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			476.69940	504.544	16.06	0.5637	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,036.96260	980.619	18.23	0.7118	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			109.70010	114.022	19.87	0.1655	0.00	0	5,020

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	13.00	Call			1,508.48290	1,571.580	14.36	0.9566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			20.78290	17.780	14.36	0.0434	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			781.98470	825.189	15.13	0.7595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			174.28470	151.389	15.13	0.2405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,486.49790	3,420.999	22.55	0.9737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			154.99650	161.592	18.95	0.2259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			209.07160	183.296	15.30	0.2751	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			716.77160	757.096	15.30	0.7249	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,550.52820	1,488.774	19.67	0.8233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			118.22820	122.574	19.67	0.1767	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,622.00010	1,560.222	19.87	0.8345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			158.36720	136.998	15.05	0.2238	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,227.59030	1,168.731	18.78	0.7608	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			165.29030	172.531	18.78	0.2392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,287.48360	1,345.792	14.18	0.9276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			39.78360	31.992	14.18	0.0724	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,287.29650	1,227.792	18.95	0.7741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			326.78890	344.205	16.97	0.4252	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,527.86960	1,591.073	14.44	0.9579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			20.16960	17.273	14.44	0.0421	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			28.79650	22.723	14.02	0.0547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,386.49650	1,446.523	14.02	0.9453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			816.06720	860.798	15.05	0.7762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			14.36680	12.458	15.32	0.0300	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,443.92270	1,382.974	19.38	0.8051	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			131.62270	136.774	19.38	0.1949	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,798.05810	3,864.112	21.16	0.9992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.35810	0.312	21.16	0.0008	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			659.08890	610.405	16.97	0.5748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			377.32720	340.700	15.95	0.4142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,215.08630	2,280.394	17.13	0.9845	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			7.38630	6.594	17.13	0.0155	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			501.56710	458.149	16.36	0.4941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			409.26710	431.949	16.36	0.5059	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,752.06680	1,816.258	15.32	0.9700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			500.21100	529.411	15.97	0.5821	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			382.51100	345.611	15.97	0.4179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			495.43500	524.360	15.99	0.5784	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			387.73500	350.560	15.99	0.4216	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			505.02720	534.500	15.95	0.5858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			379.73640	400.553	16.56	0.4781	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,321.73110	1,261.880	19.05	0.7814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			149.43110	155.680	19.05	0.2186	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			591.25610	544.645	16.71	0.5422	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			358.95610	378.445	16.71	0.4578	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			140.21310	145.891	19.22	0.2064	0.00	0	122,704

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	13.22	Call			1,305.28020	1,363.920	14.16	0.9310	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			37.58020	30.120	14.16	0.0690	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			611.28910	564.039	16.79	0.5521	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			348.98910	367.839	16.79	0.4479	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			552.03640	506.753	16.56	0.5219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			160.78980	167.748	18.85	0.2334	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,252.18300	1,309.802	14.24	0.9203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			44.48300	36.002	14.24	0.0797	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,586.14360	1,649.644	14.67	0.9615	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			18.44360	15.843	14.67	0.0385	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,382.51310	1,322.091	19.22	0.7936	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			239.75620	211.661	15.44	0.3037	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			762.00710	804.352	15.18	0.7493	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			184.30710	160.552	15.18	0.2507	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,020.83020	964.735	18.18	0.7071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			208.53020	218.535	18.18	0.2929	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,253.08980	1,193.948	18.85	0.7666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			53.69740	43.930	14.35	0.0936	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			467.55130	494.867	16.09	0.5564	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			419.85130	381.067	16.09	0.4436	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,234.68400	1,291.946	14.27	0.9165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			46.98400	38.147	14.27	0.0835	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			667.45620	705.461	15.44	0.6963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			157.86510	164.640	18.90	0.2296	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,413.95320	1,474.404	13.98	0.9496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			26.25320	20.604	13.98	0.0504	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			788.31990	736.326	17.42	0.6291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			276.01990	290.126	17.42	0.3709	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,191.39740	1,247.730	14.35	0.9064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,065.79910	1,119.059	14.56	0.8721	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			534.71320	565.848	15.85	0.6080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			347.01320	312.048	15.85	0.3920	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,850.13340	1,914.644	15.71	0.9740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			12.43340	10.844	15.71	0.0260	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,270.16510	1,210.839	18.90	0.7704	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			985.95740	1,036.953	14.71	0.8458	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			372.18120	335.828	15.94	0.4105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			509.88120	539.628	15.94	0.5895	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,278.62190	1,336.761	14.20	0.9258	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			40.92190	32.961	14.20	0.0742	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			78.09910	65.259	14.56	0.1279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			322.80760	289.248	15.76	0.3735	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			180.92620	157.460	15.16	0.2473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			768.62620	811.260	15.16	0.7527	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			587.27340	621.236	15.68	0.6450	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			299.57340	267.436	15.68	0.3550	0.00	0	13,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		98.25740	83.153	14.71	0.1542	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		121.42590	125.964	19.60	0.1811	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,702.90170	1,640.667	20.04	0.8468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		100.60170	104.467	20.04	0.1532	0.00	0	6,800
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,763.23850	2,697.511	21.95	0.9356	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		41.33850	41.811	21.95	0.0644	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		599.00670	552.008	16.58	0.5366	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		377.10670	396.308	16.58	0.4634	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,588.86330	1,526.247	19.37	0.8084	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		140.96330	144.747	19.37	0.1916	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		633.34950	667.145	15.55	0.6453	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		321.24950	288.645	15.55	0.3547	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,911.42610	1,847.669	20.08	0.8546	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		238.57950	247.531	17.93	0.3061	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		29.65540	25.731	14.47	0.0551	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,541.75540	1,604.231	14.47	0.9449	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		931.43350	875.909	17.55	0.6561	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		273.53350	284.410	17.55	0.3439	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		103.52610	106.169	20.08	0.1454	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		606.68400	639.071	15.63	0.6281	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		344.58400	310.571	15.63	0.3719	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		736.98550	775.907	15.26	0.7065	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		244.88550	217.407	15.26	0.2935	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		1,056.47950	999.031	17.93	0.6939	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		47.98740	39.941	14.24	0.0799	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,375.38740	1,433.741	14.24	0.9201	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,020.19760	1,956.226	20.19	0.8610	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		101.19760	103.626	20.19	0.1390	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,160.77780	1,214.162	14.53	0.8666	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		89.77780	76.762	14.53	0.1334	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,751.05340	1,689.173	19.18	0.7902	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		181.65340	186.473	19.18	0.2098	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		736.89190	770.385	15.42	0.6477	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		366.29190	333.085	15.42	0.3523	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,070.40030	2,006.830	19.81	0.8331	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		389.81480	355.367	15.50	0.3673	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		141.00030	144.130	19.81	0.1669	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		51.88900	46.017	14.62	0.0780	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,622.48900	1,683.317	14.62	0.9220	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,088.23500	1,032.193	17.54	0.6559	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		318.83500	329.493	17.54	0.3441	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		710.41480	742.667	15.50	0.6327	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		80.38020	69.330	14.38	0.1108	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,412.78020	1,468.330	14.38	0.8892	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		1,934.93200	1,872.412	19.36	0.8023	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		178.43200	182.812	19.36	0.1977	0.00	0	3,147

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			523.14080	482.741	15.80	0.4304	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			636.64080	663.141	15.80	0.5696	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,917.34390	1,855.144	19.12	0.7826	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			210.74390	215.843	19.12	0.2174	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			823.92770	857.622	15.34	0.6510	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			400.52770	366.922	15.34	0.3490	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,244.66380	2,180.820	19.72	0.8228	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			168.06380	171.520	19.72	0.1772	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			71.71230	64.042	14.65	0.0933	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,695.11230	1,754.742	14.65	0.9067	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,244.58500	1,187.869	17.63	0.6618	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			347.98500	358.569	17.63	0.3382	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			797.50980	830.063	15.42	0.6375	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			424.10980	389.363	15.42	0.3625	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			113.87050	100.286	14.42	0.1355	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,452.57050	1,506.386	14.42	0.8645	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			654.44060	610.251	16.02	0.4711	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			616.74060	640.051	16.02	0.5289	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,436.71580	4,368.126	24.58	0.9304	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			70.81580	69.726	24.58	0.0696	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			711.94880	666.186	16.14	0.4863	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			610.24880	632.286	16.14	0.5137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,908.46360	3,975.974	18.97	0.9932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.86360	4.474	18.97	0.0068	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,193.61440	2,256.430	15.06	0.9479	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			40.01440	34.930	15.06	0.0521	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,529.41550	1,469.761	18.10	0.7049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			313.01550	321.261	18.10	0.2951	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,274.27040	1,217.406	17.51	0.6526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			377.87040	388.906	17.51	0.3474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,001.38970	1,040.322	14.94	0.7121	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			317.78970	288.822	14.94	0.2879	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,720.69150	2,655.288	20.32	0.8534	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			144.29150	146.788	20.32	0.1466	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			865.14680	898.142	15.28	0.6510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			421.54680	386.642	15.28	0.3490	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,305.65040	3,238.172	21.49	0.8896	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			109.25040	109.672	21.49	0.1104	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			628.74000	651.432	16.06	0.5225	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			695.14000	649.932	16.06	0.4775	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,907.48490	3,839.615	23.07	0.9106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			91.08490	91.115	23.07	0.0894	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			375.62620	386.562	17.53	0.3456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,282.02620	1,225.062	17.53	0.6544	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,382.89300	3,315.352	21.70	0.8927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			106.49300	106.851	21.70	0.1073	0.00	0	2,571

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	15.38	Call			418.49450	431.484	17.21	0.3787	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,144.89450	1,089.984	17.21	0.6213	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,103.59330	3,036.514	20.97	0.8804	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			117.19330	118.014	20.97	0.1196	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			803.12710	833.663	15.46	0.6201	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			479.52710	442.163	15.46	0.3799	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,732.33600	4,667.423	24.80	0.9334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			65.93600	68.923	24.80	0.0666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,063.81040	3,995.870	23.48	0.9149	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			87.41040	87.370	23.48	0.0851	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			931.20780	966.737	15.10	0.6818	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			367.60780	335.237	15.10	0.3182	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			903.18640	937.650	15.17	0.6690	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			389.58640	356.150	15.17	0.3310	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,102.94520	4,034.990	23.58	0.9159	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			86.54520	86.490	23.58	0.0841	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,038.04100	1,079.846	14.90	0.7266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			294.44100	268.346	14.90	0.2734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,732.06560	3,664.285	22.61	0.9053	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			95.66560	95.785	22.61	0.0947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,520.74680	1,575.026	14.42	0.8660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			117.14680	103.526	14.42	0.1340	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			983.45380	1,020.925	14.96	0.7047	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			329.85380	299.425	14.96	0.2953	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,179.48090	1,225.686	14.74	0.7756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			225.88090	204.186	14.74	0.2244	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,604.67490	1,661.989	14.50	0.8805	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			101.07490	90.489	14.50	0.1195	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			197.41970	177.627	14.67	0.2025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,251.01970	1,299.127	14.67	0.7975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			211.32970	190.592	14.71	0.2133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,214.92970	1,262.092	14.71	0.7867	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			568.37400	527.673	15.72	0.4231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			721.97400	749.173	15.72	0.5769	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			656.62990	681.050	15.94	0.5395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			653.02990	609.550	15.94	0.4605	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,243.40720	1,186.938	17.44	0.6455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			387.00720	398.438	17.44	0.3545	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,130.94750	1,175.794	14.80	0.7596	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			247.34750	224.294	14.80	0.2404	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,712.60590	3,644.838	22.56	0.9046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			96.20590	96.338	22.56	0.0954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			362.46590	372.831	17.64	0.3352	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,328.86590	1,271.331	17.64	0.6648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			914.30790	949.198	15.14	0.6741	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			380.70790	347.698	15.14	0.3259	0.00	0	177

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	15.03	Put			895.26280	845.020	16.60	0.5492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			518.86280	536.520	16.60	0.4508	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			874.97620	825.184	16.54	0.5426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			528.57620	546.684	16.54	0.4574	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			580.03410	600.514	16.28	0.4916	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			776.43410	729.014	16.28	0.5084	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			788.24470	818.174	15.51	0.6125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			494.64470	456.674	15.51	0.3875	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			985.27640	933.180	16.82	0.5771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			478.87640	494.680	16.82	0.4229	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,852.50570	1,912.552	14.75	0.9148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			68.90570	61.052	14.75	0.0852	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			818.25950	849.400	15.42	0.6278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			464.65950	427.900	15.42	0.3722	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,674.62360	2,609.355	20.25	0.8496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			148.22360	150.855	20.25	0.1504	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,718.45730	1,777.110	14.62	0.8975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			84.85730	75.610	14.62	0.1025	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			740.37730	768.342	15.66	0.5870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			546.77730	506.842	15.66	0.4130	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,370.70450	1,421.738	14.56	0.8306	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			157.10450	140.238	14.56	0.1694	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,619.51450	2,554.417	20.15	0.8450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			153.11450	155.917	20.15	0.1550	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			636.58700	659.634	16.02	0.5273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			682.98700	638.134	16.02	0.4727	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,363.04170	1,413.895	14.56	0.8286	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			159.44170	142.395	14.56	0.1714	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,355.40300	1,406.077	14.57	0.8266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			161.80300	144.577	14.57	0.1734	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,405.68530	2,341.216	19.63	0.8140	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			194.38530	198.216	19.63	0.1860	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			89.72070	80.404	14.58	0.1043	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,768.42070	1,827.404	14.58	0.8957	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			240.34460	245.796	19.03	0.2254	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,061.64460	1,998.796	19.03	0.7746	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,380.73200	1,322.918	17.65	0.6631	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			379.43200	389.918	17.65	0.3369	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			881.69490	914.729	15.32	0.6431	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			452.99490	417.729	15.32	0.3569	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			908.12290	942.227	15.25	0.6555	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			429.42290	395.227	15.25	0.3445	0.00	0	250
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			145.22770	129.625	14.50	0.1537	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,497.62770	1,550.325	14.50	0.8463	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,230.69270	2,168.239	19.12	0.7702	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			266.19270	272.839	19.12	0.2298	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			991.68770	1,026.296	15.22	0.6600	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			456.18770	421.696	15.22	0.3400	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,539.65480	1,481.287	17.82	0.6680	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,525.06250	1,576.146	14.54	0.8284	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,841.56150	1,899.731	14.49	0.8876	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			106.06150	95.131	14.49	0.1124	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			405.15480	415.887	17.82	0.3320	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,574.27770	2,510.259	19.67	0.8067	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			219.77770	224.859	19.67	0.1933	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			965.26220	998.889	15.30	0.6486	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			479.76220	444.289	15.30	0.3514	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			179.56250	161.546	14.54	0.1716	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,370.84670	2,307.891	19.14	0.7659	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			289.74670	297.391	19.14	0.2341	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,066.41800	1,101.827	15.18	0.6647	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			477.51800	442.327	15.18	0.3353	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,714.10890	2,649.562	19.67	0.8003	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			501.04740	464.940	15.25	0.3461	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			243.00890	249.062	19.67	0.1997	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			118.76630	106.596	14.37	0.1174	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,907.66630	1,966.096	14.37	0.8826	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,670.78710	1,611.782	17.93	0.6698	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			429.68710	441.282	17.93	0.3302	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,039.94740	1,074.440	15.25	0.6539	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			213.01400	192.860	14.57	0.1855	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,567.41400	1,617.960	14.57	0.8145	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			824.74650	778.786	16.09	0.4675	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			782.94650	807.686	16.09	0.5325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,438.15450	1,485.124	14.74	0.7735	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			283.25450	259.424	14.74	0.2265	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,349.76410	2,287.196	19.01	0.7546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			314.66410	322.896	19.01	0.2454	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,287.29040	5,222.194	23.69	0.9148	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,492.45340	1,435.820	17.50	0.6285	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,751.53470	1,692.405	18.01	0.6736	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			436.43470	448.106	18.01	0.3264	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			505.01220	519.096	17.51	0.3700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,500.11220	1,443.396	17.51	0.6300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			391.62110	402.251	18.37	0.2971	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,168.24850	1,207.332	15.04	0.6916	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			433.34850	401.632	15.04	0.3084	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			502.68370	516.686	17.53	0.3686	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,507.78370	1,450.985	17.53	0.6314	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			507.35340	521.520	17.50	0.3715	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			103.44170	92.861	14.26	0.1030	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,253.18240	1,295.564	14.94	0.7197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			378.28240	349.864	14.94	0.2803	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,156.99360	1,195.084	15.05	0.6876	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			442.09360	409.384	15.05	0.3124	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,946.72110	1,886.551	18.37	0.7029	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			589.78120	550.247	15.46	0.3770	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,215.81500	1,257.213	14.98	0.7077	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			400.91500	371.513	14.98	0.2923	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,930.37850	1,870.322	18.35	0.7005	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			395.27850	406.022	18.35	0.2995	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,048.34170	2,108.561	14.26	0.8970	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			422.95790	434.163	18.12	0.3176	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,343.49850	1,388.184	14.84	0.7470	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			328.59850	302.484	14.84	0.2530	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,496.91080	2,433.652	19.24	0.7705	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			291.81080	299.352	19.24	0.2295	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			994.68120	1,025.947	15.46	0.6230	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			249.73060	256.029	19.72	0.1994	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,173.90970	1,213.487	15.03	0.6937	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			429.00970	397.787	15.03	0.3063	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,848.74470	1,788.825	18.19	0.6886	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			413.64470	424.525	18.19	0.3114	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,808.05790	1,748.463	18.12	0.6824	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			102.19040	107.894	23.69	0.0852	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,942.23090	3,011.501	13.74	0.9766	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			17.33090	15.801	13.74	0.0234	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,939.73870	1,997.999	14.33	0.8802	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			124.83870	112.299	14.33	0.1198	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,814.83060	2,750.329	19.72	0.8006	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,517.03140	2,453.894	19.16	0.7617	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			315.33140	323.494	19.16	0.2383	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,146.27910	1,182.106	15.14	0.6697	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			497.97910	462.506	15.14	0.3303	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,859.94410	2,795.458	19.66	0.7940	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			268.24410	275.058	19.66	0.2060	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			130.38280	116.977	14.20	0.1211	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,978.68280	2,036.577	14.20	0.8789	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,815.72640	1,756.364	18.03	0.6724	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			454.02640	465.963	18.03	0.3276	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,119.72680	1,154.710	15.21	0.6596	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			521.42680	485.110	15.21	0.3404	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			246.49150	224.760	14.63	0.1978	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,608.59150	1,658.260	14.63	0.8022	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			278.16860	254.731	14.68	0.2080	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,644.66860	1,694.231	14.68	0.7920	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			832.17730	786.993	15.86	0.4255	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,011.87730	1,040.593	15.86	0.5745	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			309.59690	284.864	14.71	0.2169	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,684.99690	1,734.264	14.71	0.7831	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,116.87290	3,186.937	13.72	0.9643	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			34.77290	30.437	13.72	0.0357	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,444.85930	1,487.584	15.00	0.7139	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			462.75930	431.084	15.00	0.2861	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			750.18680	771.129	16.90	0.4487	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,368.08680	1,314.629	16.90	0.5513	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,292.83030	2,231.111	18.46	0.6948	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			474.93030	487.612	18.46	0.3052	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			747.19870	768.047	16.91	0.4473	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,375.09870	1,321.547	16.91	0.5527	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			744.21820	764.973	16.92	0.4459	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,382.11820	1,328.473	16.92	0.5541	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,121.63830	2,061.026	18.20	0.6734	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			513.73830	527.526	18.20	0.3266	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,110.54160	2,166.497	14.27	0.8610	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			178.44160	159.997	14.27	0.1390	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,172.40270	1,205.720	15.47	0.6266	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			690.30270	649.220	15.47	0.3734	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,080.41090	3,015.027	19.58	0.7720	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			342.51090	351.527	19.58	0.2280	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,190.03930	2,247.235	14.18	0.8740	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			157.93930	140.735	14.18	0.1260	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,226.23680	1,261.086	15.32	0.6461	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			634.13680	594.586	15.32	0.3539	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			342.71300	316.474	14.79	0.2252	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,727.71300	1,776.174	14.79	0.7748	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			374.99450	347.743	14.90	0.2329	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,763.29450	1,811.943	14.90	0.7671	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			411.89470	384.248	15.06	0.2400	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,817.29470	1,866.949	15.06	0.7600	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,545.21940	1,588.429	15.68	0.6830	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			630.11940	595.529	15.68	0.3170	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,672.01310	2,611.307	19.27	0.6839	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			577.11310	594.207	19.27	0.3161	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,123.00640	1,154.634	16.80	0.5458	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,131.72840	1,085.635	16.79	0.4528	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,137.90640	1,091.734	16.80	0.4542	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,130.67160	1,162.451	16.78	0.5485	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,125.57160	1,079.551	16.78	0.4515	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,323.11770	3,395.486	14.28	0.9506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			58.01770	52.586	14.28	0.0494	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,126.82840	1,158.535	16.79	0.5472	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,265.21550	1,219.156	16.98	0.4650	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,155.01550	1,187.556	16.98	0.5350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,254.02220	1,287.258	16.75	0.5505	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,253.32220	1,207.858	16.75	0.4495	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,261.57490	1,294.852	16.72	0.5530	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,240.87490	1,195.452	16.72	0.4470	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,257.85120	1,291.048	16.74	0.5518	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,247.15120	1,201.648	16.74	0.4482	0.00	0	0
Total \$ / R Option												0.00	0	5,515,429
Total \$ / R												2,189,621,814.10	150,446	6,629,775
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.55380		14.48770			0.0000	0.00	0	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.72150		14.65360			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.88570		14.81490			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			15.06650		14.99210			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	485
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			50,021.09510	52,941.057	15.97	0.5821	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			38,251.09510	34,561.057	15.97	0.4179	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			49,543.49940	52,436.002	15.99	0.5784	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			38,773.49940	35,056.002	15.99	0.4216	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			50,502.72180	53,449.971	15.95	0.5858	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			37,732.72180	34,069.971	15.95	0.4142	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			63,658.69630	65,963.387	16.02	0.5273	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			68,298.69630	63,813.387	16.02	0.4727	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			63,265.14170	65,552.230	16.04	0.5249	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			68,905.14170	64,402.230	16.04	0.4751	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			64,054.67180	66,386.757	16.01	0.5297	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			67,694.67180	63,236.757	16.01	0.4703	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			120,353.83170	124,460.560	14.99	0.7037	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			40,863.83170	37,890.560	14.99	0.2963	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			119,743.35770	123,833.785	15.00	0.7017	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			41,253.35770	38,263.785	15.00	0.2983	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			120,966.54570	125,090.016	14.99	0.7057	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			40,476.54570	37,520.016	14.99	0.2943	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			109,382.24820	112,488.834	15.69	0.5968	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			78,172.24820	73,838.834	15.69	0.4032	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			108,937.50520	112,031.058	15.71	0.5951	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			78,727.50520	74,381.058	15.71	0.4049	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			109,829.43730	112,949.100	15.68	0.5986	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			77,619.43730	73,299.100	15.68	0.4014	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	485
£ / R	On	29/03/2019	Foreign Exchange Future			19.08600		18.97640			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			19.14240		19.03090			0.0000	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			19.17760		19.06560			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			19.18730		19.07520			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			19.29120		19.28300			0.0000	1,755,499.20	91	91
£ / R	On	14/06/2019	Foreign Exchange Future			19.33680		19.22290			0.0000	1,529,038,123.20	79,074	121,665
£ / R	On	16/09/2019	Foreign Exchange Future			19.64630		19.52910			0.0000	0.00	0	21,179
£ / R	On	13/12/2019	Foreign Exchange Future			19.94170		19.82020			0.0000	0.00	0	12,846
£ / R	On	16/03/2020	Foreign Exchange Future			20.26640		20.14000			0.0000	0.00	0	4,674
Total £ / R Future												1,530,793,622.40	79,165	160,725
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			20.26830	11.238	35.10	0.0446	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			906.66830	1,007.238	35.10	0.9554	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			46.93520	29.415	17.28	0.0821	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			967.83520	1,061.815	17.28	0.9179	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			84.47770	59.712	17.28	0.1224	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,040.07770	1,127.312	17.28	0.8776	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,433.04570	1,533.802	17.46	0.9409	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			37.84570	26.502	17.46	0.0591	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			0.00000	518.310	16.02	0.4830	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			0.00000	529.510	16.02	0.5170	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			921.49880	990.325	16.04	0.7032	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			328.59880	283.525	16.04	0.2968	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			915.01100	983.531	16.04	0.7007	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			332.11100	286.730	16.04	0.2993	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			928.01240	997.146	16.04	0.7056	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			325.11240	280.345	16.04	0.2944	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			159.23240	133.120	16.30	0.1643	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,382.13240	1,469.920	16.30	0.8357	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,235.68930	1,303.375	15.46	0.6776	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			516.58930	467.075	15.46	0.3224	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			339.51810	304.756	15.61	0.2334	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,598.61810	1,681.056	15.61	0.7666	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,229.61730	1,297.058	15.46	0.6758	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			520.51730	470.758	15.46	0.3242	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,223.56440	1,290.766	15.46	0.6740	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			524.46440	474.466	15.46	0.3260	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			984.75090	1,036.989	15.52	0.5234	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,124.55090	1,055.289	15.52	0.4766	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			980.58210	1,032.650	15.53	0.5219	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,130.38210	1,060.950	15.53	0.4781	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			988.93470	1,041.343	15.52	0.5249	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,118.73470	1,049.643	15.52	0.4751	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,628.91800	1,709.757	15.36	0.7049	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			558.71800	518.057	15.36	0.2951	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,696.54830	2,598.288	16.90	0.7439	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			386.74830	409.988	16.90	0.2561	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,169.61900	1,229.286	15.55	0.5276	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,319.61900	1,252.886	15.55	0.4724	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			696.43380	654.586	15.29	0.3076	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,836.43380	1,920.986	15.29	0.6924	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,165.48890	1,225.011	15.55	0.5263	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,325.48890	1,258.611	15.55	0.4737	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,161.37150	1,220.749	15.56	0.5251	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,331.37150	1,264.349	15.56	0.4749	0.00	0	0
Total £ / R Option												0.00	0	2,000
Total £ / R												1,530,793,622.40	79,165	162,725
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13280		0.13250			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13530		0.13500			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13770		0.13730			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.14040		0.14000			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			955.10860	933.656	19.33	0.7048	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,277.93110	1,300.822	13.86	0.9445	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			27.93110	20.822	13.86	0.0555	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			553.24530	567.246	16.80	0.6218	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			303.24530	287.246	16.80	0.3782	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			205.10860	213.656	19.33	0.2952	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,573.89040	1,593.026	13.98	0.9018	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			73.89040	63.026	13.98	0.0982	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			891.31380	903.712	16.49	0.6584	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			391.31380	373.712	16.49	0.3416	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			474.96480	485.729	18.36	0.4184	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			974.96480	955.729	18.36	0.5816	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,837.94700	1,864.505	14.08	0.8874	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			107.94700	94.505	14.08	0.1126	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,171.11960	1,189.989	16.43	0.6855	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			441.11960	419.989	16.43	0.3145	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			726.19310	742.324	18.18	0.4878	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			996.19310	972.324	18.18	0.5122	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			1,000.42890	1,023.885	18.20	0.5421	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,000.42890	983.885	18.20	0.4579	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			667.61200	689.068	19.32	0.4008	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,667.61200	1,649.068	19.32	0.5992	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,465.57810	1,488.925	16.40	0.7110	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			465.57810	448.925	16.40	0.2890	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Future			16.29560		16.25910			0.0000	863,666.80	53	53

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/04/2019	Foreign Exchange Future			16.35350		16.31560			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.39010		16.35160			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.54130		16.50130			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.55470		16.51460			0.0000	6,141,793.70	371	121,708
€ / R	On	14/08/2019	Foreign Exchange Future			16.76250		16.72140			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.87500		16.83300			0.0000	0.00	0	42,345
€ / R	On	13/12/2019	Foreign Exchange Future			17.18220		17.13680			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.39770		17.34940			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.52130		17.47200			0.0000	0.00	0	4,361
Total € / R Future												7,005,460.50	424	201,158
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			167.87930	123.540	18.80	0.5316	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			106.97930	99.140	18.80	0.4684	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			219.29030	191.997	14.89	0.4417	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			254.89030	265.497	14.89	0.5583	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			329.65930	298.654	14.86	0.5081	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			261.25930	268.754	14.86	0.4919	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.60320	7.928	15.84	0.0179	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,259.90320	2,299.228	15.84	0.9821	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,229.90850	1,262.038	13.52	0.8898	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			65.30850	57.338	13.52	0.1102	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			549.74860	520.110	15.37	0.5141	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			424.34860	434.810	15.37	0.4859	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			391.84670	401.224	15.57	0.4570	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			701.45330	669.207	15.88	0.5857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			342.99370	350.748	15.91	0.4114	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			708.39370	676.048	15.91	0.5886	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			349.14310	357.098	15.86	0.4172	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			607.24670	576.524	15.57	0.5430	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			694.54310	662.398	15.86	0.5828	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			346.05330	353.907	15.88	0.4143	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			293.97420	277.137	14.03	0.2891	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			985.37420	1,009.636	14.03	0.7109	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,024.95890	2,984.757	19.48	0.8947	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			96.35890	97.256	19.48	0.1053	0.00	0	42,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			862.08050	883.303	14.31	0.6556	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			380.68050	360.803	14.31	0.3444	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			519.39280	530.343	15.45	0.4583	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			807.99280	777.843	15.45	0.5417	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,351.06860	1,316.441	16.40	0.6572	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			401.78770	409.095	16.41	0.3412	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,358.78770	1,324.095	16.41	0.6588	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			406.36800	413.799	16.38	0.3445	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,343.36800	1,308.799	16.38	0.6555	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			307.58310	312.376	17.17	0.2706	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,400.59690	1,431.602	13.62	0.8075	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			187.59690	176.602	13.62	0.1925	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,023.34030	1,985.454	17.67	0.7694	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			256.34030	260.453	17.67	0.2306	0.00	0	40,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			404.06860	411.441	16.40	0.3428	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,744.58310	1,707.376	17.17	0.7294	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,432.17310	3,474.631	14.21	0.9728	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			25.37310	22.431	14.21	0.0272	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,379.49380	1,410.073	14.02	0.7194	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			40.99290	36.725	14.05	0.0422	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,688.99010	1,724.265	13.79	0.7969	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			252.19010	242.065	13.79	0.2031	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,474.37620	1,441.356	16.24	0.6092	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			588.60560	600.893	16.25	0.3894	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,481.80560	1,448.693	16.25	0.6106	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,692.29810	3,648.539	19.49	0.8467	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			209.09810	210.739	19.49	0.1533	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,087.79290	3,128.925	14.05	0.9578	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			392.69380	377.873	14.02	0.2806	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			593.75420	606.239	16.23	0.3922	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,466.95420	1,434.039	16.23	0.6078	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,936.36040	2,895.905	18.48	0.7951	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			283.16040	288.105	18.48	0.2049	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			591.17620	603.556	16.24	0.3908	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			788.01000	765.290	14.79	0.4067	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,137.41000	1,162.990	14.79	0.5933	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			826.64440	803.245	14.87	0.4184	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,106.04440	1,130.945	14.87	0.5816	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			608.51210	589.298	14.38	0.3471	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,307.91210	1,336.999	14.38	0.6529	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			739.64350	717.819	14.69	0.3915	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,179.04350	1,205.519	14.69	0.6085	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			730.35010	746.502	16.33	0.4040	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,718.35010	1,685.202	16.33	0.5960	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			727.75310	743.841	16.34	0.4028	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,725.75310	1,692.541	16.34	0.5972	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			732.95800	749.173	16.31	0.4052	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,710.95800	1,677.873	16.31	0.5948	0.00	0	0
Total € / R Option												0.00	0	640,016
Total € / R												7,005,460.50	424	841,174
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.40120		10.30800			0.0000	52,006.00	5	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.53920		10.44520			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.67470		10.57800			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.82210		10.72280			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future												52,006.00	5	19,694
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			758.62600	677.172	14.13	0.7919	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			65.38520	76.898	14.16	0.2048	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			767.38520	685.698	14.16	0.7952	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			64.16950	75.453	14.19	0.2014	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			776.16950	694.253	14.19	0.7986	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			66.62600	78.372	14.13	0.2081	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			241.38500	269.802	12.47	0.4259	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			546.18500	480.602	12.47	0.5741	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			238.48060	266.542	12.50	0.4218	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			553.28060	487.342	12.50	0.5782	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			235.61130	263.321	12.52	0.4178	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			560.41130	494.121	12.52	0.5822	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			321.91040	353.725	12.56	0.4431	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			643.91040	579.025	12.56	0.5569	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			318.85890	350.369	12.57	0.4398	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			650.85890	585.669	12.57	0.5602	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			324.99150	357.116	12.54	0.4464	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			636.99150	572.416	12.54	0.5536	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			714.70140	646.853	12.74	0.5887	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			292.70140	321.553	12.74	0.4113	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			729.58520	664.733	12.62	0.5418	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			399.21620	433.407	12.63	0.4554	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			736.41620	671.307	12.63	0.5446	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			396.07270	430.008	12.65	0.4527	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			743.27270	677.909	12.65	0.5473	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			402.38520	436.833	12.62	0.4582	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												52,006.00	5	20,694
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.89410		10.81240			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			11.04330		10.96010			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.18750		11.10170			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.34610		11.25770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2,600
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			292.90720	331.073	13.90	0.5659	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			280.50720	236.973	13.90	0.4341	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			288.61620	326.003	13.91	0.5602	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			286.21620	241.903	13.91	0.4398	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			297.56670	336.200	13.88	0.5715	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			275.16670	232.100	13.88	0.4285	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			275.88890	298.617	14.60	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			705.78890	645.317	14.60	0.6011	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			273.13470	295.624	14.62	0.3957	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			713.03470	652.324	14.62	0.6043	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			278.66820	301.637	14.58	0.4021	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			698.56820	638.337	14.58	0.5979	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			363.31740	390.877	14.31	0.4226	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			801.61740	743.377	14.31	0.5774	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			360.41120	387.755	14.33	0.4199	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			808.71120	750.255	14.33	0.5801	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			366.25130	394.021	14.29	0.4252	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			794.55130	736.521	14.29	0.5748	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			451.03980	483.176	14.13	0.4426	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			883.33980	827.076	14.13	0.5574	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			448.00070	479.950	14.14	0.4403	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			890.30070	833.850	14.14	0.5597	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			454.09590	486.424	14.11	0.4450	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			876.39590	820.324	14.11	0.5550	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2,600
CHF / R	On	14/06/2019	Foreign Exchange Future			14.74870		14.71290			0.0000	0.00	0	893
CHF / R	On	16/09/2019	Foreign Exchange Future			15.04850		15.01100			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.33710		15.29660			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.65650		15.61300			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	893
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			421.86930	433.827	15.42	0.5214	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			438.96930	415.127	15.42	0.4786	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			417.81860	429.088	15.43	0.5177	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			444.91860	420.388	15.43	0.4823	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			425.95720	438.604	15.41	0.5251	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			433.05720	409.904	15.41	0.4749	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			417.50920	424.440	16.52	0.3787	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,096.50920	1,065.940	16.52	0.6213	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			414.87990	421.748	16.54	0.3767	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,103.87990	1,073.248	16.54	0.6233	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			420.16030	427.154	16.50	0.3806	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,089.16030	1,058.654	16.50	0.6194	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			599.99920	610.072	16.71	0.4184	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,253.39920	1,222.972	16.71	0.5816	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			597.13660	607.145	16.73	0.4168	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,260.53660	1,230.045	16.73	0.5832	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			594.28910	604.232	16.74	0.4152	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,267.68910	1,237.132	16.74	0.5848	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			670.26210	681.420	17.33	0.3947	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			1,687.26210	1,654.920	17.33	0.6053	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			667.80750	678.905	17.34	0.3935	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,694.80750	1,662.405	17.34	0.6065	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			672.73370	683.940	17.31	0.3960	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,679.73370	1,647.440	17.31	0.6040	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	893
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21860		2.21350			0.0000	0.00	0	450
DKK / R	On	16/09/2019	Foreign Exchange Future			2.26280		2.25740			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.30520		2.29940			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.35220		2.34570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	450
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			862.20130	887.904	13.35	0.6771	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			327.20130	301.904	13.35	0.3229	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			989.95520	1,019.338	13.21	0.7305	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			254.95520	233.338	13.21	0.2695	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			924.63760	952.184	13.28	0.7042	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			289.63760	266.184	13.28	0.2958	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,851.47860	1,805.940	15.11	0.6958	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			469.82640	479.072	14.91	0.3303	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,695.82640	1,651.072	14.91	0.6697	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			447.08270	455.924	15.01	0.3170	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,773.08270	1,727.924	15.01	0.6830	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			425.47860	433.940	15.11	0.3042	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			435.89780	442.008	15.78	0.2551	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,841.89780	2,790.008	15.78	0.7449	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			420.46190	426.316	15.87	0.2471	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,926.46190	2,874.316	15.87	0.7529	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			451.99090	458.358	15.69	0.2633	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,757.99090	2,706.358	15.69	0.7367	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,217.28230	3,162.109	15.81	0.7218	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			556.18900	565.776	15.86	0.2709	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,299.18900	3,243.775	15.86	0.7291	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			592.97770	603.062	15.75	0.2857	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,135.97770	3,081.062	15.75	0.7143	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			574.28230	584.109	15.81	0.2782	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	450
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85890		1.85050			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.88500		1.87630			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90950		1.90050			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,086.09030	1,145.257	14.91	0.7934	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			181.09030	156.257	14.91	0.2066	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,016.07560	1,072.219	15.02	0.7679	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			211.07560	183.219	15.02	0.2321	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,159.06690	1,221.138	14.80	0.8176	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			154.06690	132.138	14.80	0.1824	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,101.29240	1,145.050	15.24	0.6503	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			538.29240	495.050	15.24	0.3497	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,049.04550	1,090.617	15.35	0.6302	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			586.04550	540.617	15.35	0.3698	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,155.73990	1,201.712	15.13	0.6704	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			492.73990	451.712	15.13	0.3296	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,318.13780	1,361.876	15.40	0.6366	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			713.13780	666.876	15.40	0.3634	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,268.13960	1,310.133	15.50	0.6205	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			763.13960	715.133	15.50	0.3795	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,369.90940	1,415.420	15.30	0.6528	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			664.90940	620.420	15.30	0.3472	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.14230		0.14190			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14120		0.14140			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14020		0.13940			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13890		0.13730			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71090		1.70200			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.73610		1.72710			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75980		1.75020			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.06680		10.01340			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.19780		10.14310			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.32370		10.26680			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.45990		10.40070			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646

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			299.42000	325.715	13.15	0.6062	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			206.02000	178.915	13.15	0.3938	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			294.22880	320.148	13.16	0.5998	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			210.82880	183.348	13.16	0.4002	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			304.67630	331.348	13.14	0.6126	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			201.27630	174.548	13.14	0.3874	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			524.36400	555.149	12.84	0.6685	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			231.26400	207.349	12.84	0.3315	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			518.60360	549.117	12.85	0.6642	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			235.50360	211.317	12.85	0.3358	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			530.17040	561.230	12.83	0.6727	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			227.07040	203.430	12.83	0.3273	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			431.93120	450.954	13.29	0.5134	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			515.13120	477.254	13.29	0.4866	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			428.05690	446.896	13.30	0.5101	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			521.25690	483.196	13.30	0.4899	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			435.84200	455.050	13.27	0.5168	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			509.04200	471.350	13.27	0.4832	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			503.42440	521.547	13.34	0.5089	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			622.72440	581.647	13.34	0.4911	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			499.64130	517.623	13.36	0.5061	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			628.94130	587.723	13.36	0.4939	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			507.23520	525.504	13.33	0.5118	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			616.53520	575.604	13.33	0.4882	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35330		1.34900			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35940		1.35550			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36400		1.36240			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			290.00000	333.000		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			190.00000	233.000		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			390.00000	433.000		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			255.00000	294.000		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			155.00000	194.000		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			355.00000	394.000		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			224.00000	240.000		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			124.00000	140.000		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			324.00000	340.000		1.0000	0.00	0	0
PULA / R On 13/12/2019 Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/06/2019 Foreign Exchange Future			1.32860		1.32680			0.0000	0.00	0	5
QUANTO £On 16/09/2019 Foreign Exchange Future			1.33450		1.33270			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.33970		1.33790			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.34510		1.34340			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	2,224
Total QUANTO £ / \$									0.00	0	2,224
QUANTO €On 14/06/2019 Foreign Exchange Future			1.13750		1.13990			0.0000	0.00	0	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.14630		1.14870			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.15430		1.15670			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.16290		1.16540			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	5
Total QUANTO € / \$									0.00	0	5
SGD / R On 14/06/2019 Foreign Exchange Future			10.79150		10.74840			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.93600		10.89190			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.07700		11.03070			0.0000	0.00	0	0
Total SGD / R Future									0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			785.31370	821.514	12.79	0.9036	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			36.91370	30.014	12.79	0.0964	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			776.57600	812.629	12.79	0.9006	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			38.17600	31.129	12.79	0.0994	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			794.08500	830.430	12.78	0.9065	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			35.68500	28.930	12.78	0.0935	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			595.94960	619.245	12.94	0.6801	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			234.04960	213.245	12.94	0.3199	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			590.10680	613.191	12.96	0.6762	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			238.20680	217.191	12.96	0.3238	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			601.83550	625.340	12.93	0.6841	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			229.93550	209.340	12.93	0.3159	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			688.01990	710.938	13.08	0.6530	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			327.31990	303.938	13.08	0.3470	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			682.57250	705.304	13.09	0.6497	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			331.87250	308.304	13.09	0.3503	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			693.49890	716.607	13.06	0.6562	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			322.79890	299.607	13.06	0.3438	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.46690		2.41410			0.0000	0.00	0	40,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.35480		2.29890			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.27470		2.20880			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	40,000
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.48400	1.459	32.69	0.0118	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,116.38400	1,064.559	32.69	0.9882	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.45430	1.383	32.69	0.0112	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,126.35430	1,074.483	32.69	0.9888	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.51550	1.539	32.69	0.0123	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,106.41550	1,054.639	32.69	0.9877	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			97.89740	131.519	19.94	0.5333	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			148.99740	126.719	19.94	0.4667	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			93.67920	126.500	19.89	0.5210	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			154.77920	131.700	19.89	0.4790	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			102.24190	137.135	20.06	0.5457	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			143.34190	122.335	20.06	0.4543	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			120.60410	160.222	21.19	0.5306	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			191.80410	165.522	21.19	0.4694	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			116.50500	155.442	21.16	0.5208	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			197.70500	170.742	21.16	0.4792	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			112.50530	150.757	21.12	0.5110	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			203.70530	176.057	21.12	0.4890	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	40,000
Total Futures												3 727 472 903.00	230,040	1,545,392
Total Options												0.00	0	6,158,445
Grand Total:												3,727,472,903.00	230,040	7,703,837