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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/04/2019 Foreign Exchange Future			14.12550		14.07690			0.0000	932,283.00	66	1,883
\$ / R On 17/04/2019 Foreign Exchange Future			14.12880		14.08020			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.13880		14.09030			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.14390		14.09530			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.14900		14.10030			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.15070		14.10200			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.16210		14.11380			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.16540		14.11710			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.17210		14.12390			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.17550		14.12720			0.0000	61,238,160.00	4,320	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.18380		14.13560			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.19890		14.15080			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.20220		14.15410			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.20720		14.15920			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.20890		14.16090			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.21900		14.17100			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.22570		14.17780			0.0000	538,414,293.60	37,848	860,922
\$ / R On 20/06/2019 Foreign Exchange Future			14.23580		14.18790			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.24930		14.20150			0.0000	0.00	0	2,421
\$ / R On 01/07/2019 Foreign Exchange Future			14.25440		14.20660			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.25770		14.21000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Future			14.30580		14.25720			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.30760		14.25890			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.32820		14.27920			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.35750		14.30850			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.36270		14.31360			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.36610		14.31710			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.36780		14.31880			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.38150		14.33250			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.38660		14.33760			0.0000	489,144.40	34	26,769
\$ / R	On	30/09/2019	Foreign Exchange Future			14.41040		14.36160			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.41380		14.36510			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.46480		14.41610			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.51590		14.46560			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.52110		14.47060			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.52460		14.47400			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.54030		14.48980			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.57150		14.52150			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.57500		14.52510			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.62580		14.57730			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.67670		14.62830			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.68220		14.63370			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.70750		14.65840			0.0000	10,457,032.50	711	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.73790		14.68820			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.78780		14.73740			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.85190		14.79970			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.87070		14.81800			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.95870		14.90530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.05220		14.99930			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>611,530,913.50</b>	<b>42,979</b>	<b>1,053,939</b>
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			143.86780	103.938	14.30	0.4739	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			110.76780	119.438	14.30	0.5261	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			362.77430	316.346	15.80	0.7745	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			42.97430	45.146	15.80	0.2255	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			404.87560	358.110	16.08	0.8099	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			35.07560	36.910	16.08	0.1901	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			396.34180	349.634	16.03	0.8032	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			36.54180	38.434	16.03	0.1968	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			346.35360	300.099	15.69	0.7589	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			46.55360	48.899	15.69	0.2411	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			461.90560	412.366	15.18	0.7894	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			52.20560	51.166	15.18	0.2106	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			235.92290	195.202	14.21	0.5539	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			126.22290	134.002	14.21	0.4461	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			504.45070	454.267	15.35	0.8175	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			44.75070	43.067	15.35	0.1825	0.00	0	25,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		959.92810	910.158	17.57	0.9400	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		15.22810	14.058	17.57	0.0600	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		205.19170	170.571	14.01	0.4606	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		195.49170	209.571	14.01	0.5394	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		3.39530	2.722	16.84	0.0131	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,185.39530	1,233.422	16.84	0.9869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,105.99080	1,153.868	16.19	0.9844	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		3.99080	3.168	16.19	0.0156	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		148.41860	156.306	14.53	0.4293	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		296.41860	255.606	14.53	0.5707	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,512.28930	1,463.314	18.73	0.9826	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		4.28930	4.014	18.73	0.0174	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,860.05930	1,811.210	20.25	0.9917	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		2.05930	1.910	20.25	0.0083	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		442.00910	395.988	15.27	0.7053	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		94.00910	96.689	15.27	0.2947	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		775.00760	725.517	16.71	0.8726	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		37.00760	36.217	16.71	0.1274	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		17.59980	11.348	12.62	0.0595	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		629.59980	672.048	12.62	0.9405	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		283.65390	305.541	13.69	0.6706	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		131.65390	104.841	13.69	0.3294	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		165.85250	175.488	14.35	0.4677	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		263.85250	224.788	14.35	0.5323	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		459.95150	414.088	15.14	0.6737	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		123.75150	126.188	15.14	0.3263	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call		449.84530	477.132	13.37	0.7889	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put		86.04530	65.032	13.37	0.2111	0.00	0	22,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		85.73560	64.888	13.53	0.2033	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		482.83560	510.288	13.53	0.7967	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		295.91830	255.320	14.41	0.5148	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		213.01830	220.720	14.41	0.4852	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		130.43670	103.783	13.76	0.2865	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		387.53670	409.183	13.76	0.7135	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		221.48740	188.535	14.29	0.4076	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		305.38740	320.635	14.29	0.5924	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		641.16600	593.595	16.29	0.7287	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		118.36600	119.095	16.29	0.2713	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,401.60630	1,351.271	18.77	0.9134	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		37.20630	35.072	18.77	0.0866	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		366.57990	327.178	15.23	0.5256	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		252.17990	260.978	15.23	0.4744	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,169.03230	1,118.974	18.11	0.8748	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		54.63230	52.774	18.11	0.1252	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		383.11390	345.689	15.57	0.5034	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		303.91390	314.589	15.57	0.4966	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			306.50280	317.005	15.74	0.4896	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			402.40280	364.804	15.74	0.5104	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,674.39440	1,625.230	19.37	0.9191	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			38.49440	37.430	19.37	0.0809	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			326.32520	337.996	15.61	0.5129	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			372.22520	335.796	15.61	0.4871	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,175.96510	1,219.020	14.40	0.9495	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			21.86510	16.820	14.40	0.0505	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			970.67870	922.752	17.75	0.7835	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			114.77870	114.952	17.75	0.2165	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,016.84980	1,967.837	19.67	0.9532	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			20.94980	20.037	19.67	0.0468	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			34.18290	26.855	14.45	0.0750	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,048.28290	1,089.055	14.45	0.9250	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.34600	2.288	16.68	0.0074	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,022.54600	2,069.488	16.68	0.9926	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			583.92530	541.897	16.44	0.6142	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			234.82530	240.797	16.44	0.3858	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			217.04000	190.884	15.13	0.3182	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			558.04000	579.884	15.13	0.6818	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			430.67610	447.153	15.45	0.5821	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			319.67610	288.153	15.45	0.4179	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			387.18200	401.756	15.58	0.5428	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			366.18200	332.756	15.58	0.4572	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			345.70580	356.787	15.77	0.4998	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			424.70580	387.787	15.77	0.5002	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			495.51430	456.624	16.03	0.5368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			44.08910	41.954	19.80	0.0794	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			991.81230	1,026.034	14.23	0.8842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			64.01230	50.334	14.23	0.1158	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			361.05290	371.980	15.78	0.5034	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			433.25290	396.280	15.78	0.4966	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			255.55110	227.069	15.28	0.3495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			75.72700	74.414	19.09	0.1318	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			381.38430	394.573	15.71	0.5241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			403.58430	368.873	15.71	0.4759	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,768.23230	1,718.459	19.49	0.9003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			56.03230	54.159	19.49	0.0997	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,956.28910	1,906.255	19.80	0.9206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			300.64410	269.946	15.42	0.3916	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,410.92590	1,361.706	18.77	0.8477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			88.72590	87.406	18.77	0.1523	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			442.56380	458.291	15.52	0.5788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			334.76380	302.591	15.52	0.4212	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,537.92700	1,488.714	19.09	0.8682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			138.93560	139.422	17.85	0.2291	0.00	0	2,900

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		231.10840	235.572	16.76	0.3545	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		703.30840	659.872	16.76	0.6455	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,250.62100	1,202.032	18.35	0.8168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		108.42100	107.732	18.35	0.1832	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		478.44410	495.646	15.42	0.6084	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		30.62810	21.947	13.75	0.0595	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		236.37010	241.084	16.71	0.3611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		688.57010	645.384	16.71	0.6389	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,786.99640	3,738.710	22.79	0.9903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		4.79640	4.409	22.79	0.0097	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,061.13560	1,013.722	17.85	0.7709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		489.08040	506.716	15.39	0.6168	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		541.30380	501.193	16.20	0.5639	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		299.10380	306.893	16.20	0.4361	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,871.30130	1,821.361	19.66	0.9120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		49.10130	47.061	19.66	0.0880	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,208.42810	1,247.647	13.75	0.9405	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		83.96150	82.509	18.88	0.1446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		544.85060	564.727	15.25	0.6588	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		247.05060	219.027	15.25	0.3412	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,519.77740	1,470.436	19.05	0.8654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		77.57740	76.136	19.05	0.1346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		291.28040	261.015	15.39	0.3832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		28.69820	20.382	13.71	0.0560	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,796.24840	1,746.423	19.54	0.9036	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		54.04840	52.123	19.54	0.0964	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		574.35610	595.398	15.18	0.6795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		226.55610	199.698	15.18	0.3205	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,456.16150	1,406.809	18.88	0.8554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		62.44120	60.754	19.35	0.1104	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,000.11100	1,034.543	14.21	0.8869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		62.31100	48.843	14.21	0.1131	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		833.01050	787.732	17.18	0.6982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		190.81050	193.432	17.18	0.3018	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,226.49820	1,266.082	13.71	0.9440	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		250.04250	255.412	16.59	0.3781	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		45.70480	34.510	14.00	0.0859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,093.50480	1,130.210	14.00	0.9141	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,440.40920	1,484.855	13.60	0.9718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		12.60920	9.155	13.60	0.0282	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,684.64120	1,635.054	19.35	0.8896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		501.94620	462.876	16.05	0.5407	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,488.21530	3,535.984	21.40	0.9992	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.41530	0.284	21.40	0.0008	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,904.40910	1,950.484	15.83	0.9862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		6.60910	4.784	15.83	0.0138	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			652.24250	609.712	16.59	0.6219	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			316.21720	324.867	16.08	0.4554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			508.41720	469.167	16.08	0.5446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			312.72210	321.196	16.10	0.4515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			514.92210	475.496	16.10	0.5485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			319.74620	328.576	16.05	0.4593	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			199.61300	202.624	17.08	0.3136	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			59.00490	45.958	14.17	0.1078	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			710.71960	667.161	16.79	0.6488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			228.51960	232.862	16.79	0.3512	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,556.12210	1,506.931	19.13	0.8710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			73.92210	72.631	19.13	0.1290	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			801.81300	756.924	17.08	0.6864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			69.32160	55.008	14.28	0.1241	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			755.78060	711.528	16.93	0.6680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			213.58060	217.228	16.93	0.3320	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,620.13720	1,570.731	19.24	0.8806	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			67.93720	66.431	19.24	0.1194	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,016.80490	1,051.658	14.17	0.8922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			259.86520	231.157	15.29	0.3537	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			778.68020	734.102	17.01	0.6773	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			206.48020	209.802	17.01	0.3227	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,483.43460	1,434.011	18.95	0.8598	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			81.23460	79.711	18.95	0.1402	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			967.12160	1,000.708	14.28	0.8759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			554.70290	514.263	16.25	0.5714	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,281.26840	1,321.902	13.60	0.9537	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			23.46840	16.202	13.60	0.0463	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			447.56100	463.495	15.51	0.5830	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			329.76100	297.795	15.51	0.4170	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			527.66520	546.857	15.29	0.6463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			41.81440	31.219	13.94	0.0793	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,233.08010	1,184.578	18.31	0.8130	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			110.88010	110.278	18.31	0.1870	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			910.73050	942.824	14.42	0.8553	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			82.93050	67.124	14.42	0.1447	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			292.50290	299.963	16.25	0.4286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			463.90690	425.949	15.91	0.5169	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			950.83260	983.993	14.32	0.8702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			73.03260	58.293	14.32	0.1298	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,501.67040	1,452.202	19.00	0.8626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			79.47040	77.902	19.00	0.1374	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,119.61440	1,156.919	13.94	0.9207	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			323.31430	332.324	16.03	0.4632	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			977.82720	931.130	17.61	0.7468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			155.62720	156.830	17.61	0.2532	0.00	0	17,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		118.04700	99.251	14.70	0.1941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		795.84700	824.951	14.70	0.8059	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		341.70690	351.649	15.91	0.4831	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		533.35110	552.769	15.28	0.6505	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,538.71660	1,583.616	14.08	0.9760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		10.91660	7.916	14.08	0.0240	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		146.12360	124.858	14.85	0.2300	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		723.92360	750.558	14.85	0.7700	0.00	0	700
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,046.79290	2,997.367	21.42	0.9738	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		14.69290	13.167	21.42	0.0262	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		762.40660	718.294	16.80	0.6582	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		230.30660	234.094	16.80	0.3418	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,830.46470	1,780.576	19.31	0.8851	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		71.96470	69.876	19.31	0.1149	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		428.64660	441.300	15.57	0.5334	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		427.14660	392.000	15.57	0.4666	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,168.33010	2,118.057	19.92	0.9191	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		136.78490	136.230	18.08	0.2073	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		44.86880	33.072	13.95	0.0765	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,246.36880	1,282.372	13.95	0.9235	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,129.14010	1,081.619	17.72	0.7606	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		160.64010	160.920	17.72	0.2394	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		49.83010	47.357	19.92	0.0809	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		407.88960	418.476	15.64	0.5144	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		456.38960	419.176	15.64	0.4856	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		515.93120	531.619	15.31	0.6029	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		334.43120	302.319	15.31	0.3971	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		1,265.28490	1,216.930	18.08	0.7927	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		74.34800	59.015	14.18	0.1201	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,090.94800	1,123.415	14.18	0.8799	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,279.77110	2,229.402	20.02	0.9218	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		49.77110	47.102	20.02	0.0782	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		891.81820	918.883	14.49	0.8063	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		131.81820	111.183	14.49	0.1937	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,991.60370	1,940.417	19.18	0.8581	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		108.80370	106.217	19.18	0.1419	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		535.11080	546.435	15.48	0.5513	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		477.91080	440.635	15.48	0.4487	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,324.61140	2,273.152	19.79	0.8915	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		505.39530	467.410	15.55	0.4648	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		81.81140	78.952	19.79	0.1085	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		74.15330	59.567	14.18	0.1061	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,331.35330	1,365.367	14.18	0.8939	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,290.70170	1,241.308	17.69	0.7442	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		207.90170	207.108	17.69	0.2558	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		512.59530	523.210	15.55	0.5352	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			118.55180	99.466	14.37	0.1583	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,137.45180	1,167.066	14.37	0.8417	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,180.97230	2,129.232	19.37	0.8639	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			110.17230	107.432	19.37	0.1361	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			661.17590	618.535	15.91	0.5260	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			460.37590	466.735	15.91	0.4740	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,158.87640	2,107.148	19.19	0.8432	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			137.37640	134.648	19.19	0.1568	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			624.45940	634.900	15.45	0.5644	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			515.95940	477.400	15.45	0.4356	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,498.69570	2,446.777	19.78	0.8758	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			107.19570	104.277	19.78	0.1242	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			99.46640	83.132	14.30	0.1249	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,407.96640	1,440.632	14.30	0.8751	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,452.70050	1,402.318	17.80	0.7390	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			241.20050	239.818	17.80	0.2610	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			601.64690	611.387	15.52	0.5501	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			543.14690	503.887	15.52	0.4499	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			161.57510	140.057	14.45	0.1861	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,185.17510	1,212.757	14.45	0.8139	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			808.24560	763.114	16.19	0.5599	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			455.34560	459.214	16.19	0.4401	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,717.74190	4,667.028	24.01	0.9589	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			36.54190	34.828	24.01	0.0411	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			870.78820	824.867	16.31	0.5722	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			453.28820	456.367	16.31	0.4278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,751.12630	1,700.318	18.27	0.7727	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			218.72630	216.918	18.27	0.2273	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,986.52700	2,934.307	20.41	0.8966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			94.12700	90.907	20.41	0.1034	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,592.65110	3,640.900	18.39	0.9928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			5.05110	4.300	18.39	0.0072	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,891.52930	1,932.297	14.84	0.9300	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			53.92930	45.697	14.84	0.0700	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			469.29680	472.632	16.22	0.4369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			851.69680	806.031	16.22	0.5631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,481.72560	1,431.085	17.70	0.7267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			269.32560	267.685	17.70	0.2733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			786.10400	799.634	15.10	0.6342	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			418.50400	383.034	15.10	0.3658	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,665.24540	3,612.580	22.12	0.9230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			72.84540	69.180	22.12	0.0770	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			666.61010	676.467	15.42	0.5682	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			539.01010	499.867	15.42	0.4318	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,587.20830	3,534.547	21.92	0.9206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			74.80830	71.147	21.92	0.0794	0.00	0	2,700



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			612.86090	621.107	15.58	0.5358	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			605.26090	564.507	15.58	0.4642	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,194.31420	4,141.655	23.45	0.9366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			61.91420	58.254	23.45	0.0634	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			267.58630	265.914	17.72	0.2717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,489.98630	1,439.314	17.72	0.7283	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			724.31630	735.938	15.26	0.6011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			476.71630	439.338	15.26	0.3989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			300.90170	299.926	17.39	0.3014	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,343.30170	1,293.326	17.39	0.6986	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,382.87390	3,330.238	21.40	0.9136	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			80.47390	76.838	21.40	0.0864	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			818.55830	833.094	15.03	0.6508	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			390.95830	356.494	15.03	0.3492	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,017.62270	4,966.862	24.01	0.9616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			35.22270	33.462	24.01	0.0384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,351.71690	4,299.067	23.84	0.9398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			59.31690	55.667	23.84	0.0602	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			770.26770	783.308	15.14	0.6259	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			432.66770	396.708	15.14	0.3741	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			699.78350	710.651	15.33	0.5874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			502.18350	464.051	15.33	0.4126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,390.54370	4,338.459	23.94	0.9406	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			58.14370	55.059	23.94	0.0594	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			265.57810	237.983	14.66	0.2656	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,003.17810	1,024.583	14.66	0.7344	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,017.55610	3,964.889	23.00	0.9325	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			65.15610	61.489	23.00	0.0675	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,252.89180	1,280.627	14.47	0.8172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			165.29180	144.027	14.47	0.1828	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			492.33590	496.292	16.10	0.4538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			804.73590	759.692	16.10	0.5462	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			940.50480	958.803	14.75	0.7082	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			302.90480	272.203	14.75	0.2918	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,329.98210	1,359.516	14.41	0.8382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			142.38210	122.916	14.41	0.1618	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,997.93990	3,945.272	22.95	0.9320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			65.53990	61.872	22.95	0.0680	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			283.86940	254.115	14.68	0.2784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			971.46940	990.715	14.68	0.7216	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			707.93080	664.391	15.84	0.5088	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			545.53080	550.991	15.84	0.4912	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,072.07930	1,024.207	16.76	0.6321	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			379.67930	380.807	16.76	0.3679	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,448.80510	1,398.308	17.63	0.7203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			276.40510	274.908	17.63	0.2797	0.00	0	28,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call		898.40230	915.411	14.84	0.6892	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put		330.80230	298.810	14.84	0.3108	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		600.18040	607.890	15.62	0.5278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		622.58040	581.290	15.62	0.4722	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		257.42280	255.553	17.83	0.2625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,539.82280	1,488.953	17.83	0.7375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call		709.51060	720.678	15.30	0.5928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		491.91060	454.078	15.30	0.4072	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		625.93630	634.568	15.54	0.5438	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		588.33630	547.968	15.54	0.4562	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		1,049.92580	1,002.229	16.71	0.6258	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		387.52580	388.829	16.71	0.3742	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		429.34440	431.647	16.45	0.4069	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		941.74440	895.047	16.45	0.5931	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		560.64040	566.538	15.77	0.5015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		683.04040	639.938	15.77	0.4985	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		1,170.41830	1,121.572	16.99	0.6582	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		348.01830	348.172	16.99	0.3418	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,558.99040	1,594.922	14.40	0.8874	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		91.39040	78.322	14.40	0.1126	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		824.06910	838.775	15.01	0.6536	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		386.46910	352.175	15.01	0.3464	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,938.80060	2,887.057	20.33	0.8937	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		96.40060	93.657	20.33	0.1063	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,433.72100	1,465.543	14.34	0.8634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		116.12100	98.943	14.34	0.1366	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		813.07690	827.441	15.04	0.6480	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		395.47690	360.841	15.04	0.3520	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,882.24760	2,830.491	20.24	0.8901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		99.84760	97.091	20.24	0.1099	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		475.76690	479.274	16.19	0.4417	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		838.16690	792.674	16.19	0.5583	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		4,322.18480	4,269.533	23.77	0.9392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		59.78480	56.133	23.77	0.0608	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		880.80720	897.269	14.88	0.6810	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		343.20720	310.669	14.88	0.3190	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		2,463.36830	2,411.629	19.53	0.8579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		130.96830	128.229	19.53	0.1421	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,113.31720	1,137.609	14.57	0.7739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		215.71720	191.010	14.57	0.2261	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,454.17810	2,402.444	19.52	0.8570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		131.77810	129.044	19.52	0.1430	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		438.24530	440.773	16.40	0.4137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		920.64530	874.173	16.40	0.5863	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,106.23240	1,130.340	14.57	0.7715	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		218.63240	193.740	14.57	0.2285	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,099.17420	1,123.101	14.58	0.7691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			221.57420	196.501	14.58	0.2309	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			685.97110	694.712	15.45	0.5628	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			574.37110	534.312	15.45	0.4372	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			709.06420	718.495	15.38	0.5759	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			547.46420	508.095	15.38	0.4241	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,660.20190	2,608.531	19.73	0.8630	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			131.80190	128.931	19.73	0.1370	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			123.34780	106.003	14.37	0.1390	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,484.94780	1,516.403	14.37	0.8610	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			165.70340	162.864	19.13	0.1695	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,304.10340	2,252.464	19.13	0.8305	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,592.72400	1,541.794	17.83	0.7331	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			274.32400	272.194	17.83	0.2669	0.00	0	500
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			200.76210	177.567	14.56	0.2056	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,235.86210	1,261.367	14.56	0.7944	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,475.03750	2,424.341	19.25	0.8216	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			191.13750	189.141	19.25	0.1784	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			791.75840	802.444	15.41	0.5861	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			575.65840	537.644	15.41	0.4139	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,756.09780	1,706.323	18.04	0.7311	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,267.38180	1,292.365	14.63	0.7756	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,560.83070	1,592.236	14.43	0.8506	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			144.73070	127.436	14.43	0.1494	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			302.19780	301.123	18.04	0.2689	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,829.82080	2,778.989	19.81	0.8523	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			155.92080	153.789	19.81	0.1477	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			768.50040	778.532	15.48	0.5741	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			602.40040	563.732	15.48	0.4259	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			241.28180	217.565	14.63	0.2244	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,618.49150	2,567.297	19.30	0.8140	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			214.09150	213.197	19.30	0.1860	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			863.96060	877.249	15.42	0.5947	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			598.36060	561.349	15.42	0.4053	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,972.29720	2,920.790	19.84	0.8433	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			624.98890	587.330	15.48	0.4165	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			177.89720	176.690	19.84	0.1567	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			162.96870	146.055	14.48	0.1568	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,628.56870	1,661.955	14.48	0.8432	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,891.04830	1,841.417	18.16	0.7285	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			326.64830	327.317	18.16	0.2715	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			840.58890	853.230	15.48	0.5835	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			279.99200	255.877	14.68	0.2382	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,310.59200	1,336.977	14.68	0.7618	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			985.67440	941.802	16.31	0.5384	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			619.67440	626.402	16.31	0.4616	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,192.69880	1,216.027	14.83	0.7161	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			362.89880	335.727	14.83	0.2839	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,595.91740	2,545.042	19.19	0.8025	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			235.71740	235.342	19.19	0.1975	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,576.43110	5,525.778	23.28	0.9409	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,719.64100	1,670.738	17.78	0.6918	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			393.24550	394.913	17.75	0.3108	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,703.44550	1,654.613	17.75	0.6892	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			562.30890	527.041	15.30	0.3818	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,638.01680	1,670.813	14.50	0.8354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			178.21680	160.513	14.50	0.1646	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			391.33770	392.969	17.77	0.3095	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,711.53770	1,662.670	17.77	0.6905	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			389.44100	391.038	17.78	0.3082	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			334.15450	335.238	18.23	0.2697	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			947.08360	962.446	15.29	0.6204	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			557.28360	522.146	15.29	0.3796	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,721.01960	2,669.972	19.38	0.8140	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			220.81960	220.272	19.38	0.1860	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			942.10890	957.341	15.30	0.6182	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			296.77410	297.245	18.55	0.2430	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			957.09900	972.732	15.27	0.6248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			547.29900	512.432	15.27	0.3752	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			937.15770	952.260	15.32	0.6160	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			567.35770	531.960	15.32	0.3840	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,974.35450	1,924.938	18.23	0.7303	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			144.42960	129.258	14.42	0.1391	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,029.88760	1,047.452	15.08	0.6557	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			480.08760	447.152	15.08	0.3443	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,332.10480	2,281.706	18.79	0.7753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			271.90480	272.006	18.79	0.2247	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,176.97410	2,126.945	18.55	0.7570	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			723.75340	684.813	15.70	0.4466	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			998.11840	1,014.841	15.16	0.6424	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			508.31840	474.541	15.16	0.3576	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,159.89510	2,109.915	18.53	0.7549	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			299.69510	300.215	18.53	0.2451	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,764.22960	1,799.558	14.42	0.8609	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			322.71630	323.608	18.33	0.2616	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,107.43460	1,127.059	14.90	0.6866	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			417.63460	386.759	14.90	0.3134	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,747.97750	2,696.895	19.42	0.8163	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			217.77750	217.195	19.42	0.1837	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			803.55340	815.113	15.70	0.5534	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			184.99470	184.096	19.90	0.1579	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			962.14440	977.909	15.25	0.6270	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	14.07	Put			542.34440	507.609	15.25	0.3730	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,075.02550	2,025.284	18.39	0.7440	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			314.82550	315.584	18.39	0.2560	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,032.91630	1,983.308	18.33	0.7384	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			66.23110	66.078	23.28	0.0591	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,628.41050	2,674.806	13.93	0.9646	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			28.61050	24.506	13.93	0.0354	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,661.29960	1,694.579	14.48	0.8404	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			171.49960	154.279	14.48	0.1596	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,075.19470	3,023.796	19.90	0.8421	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,766.81220	2,716.714	19.34	0.8071	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			238.31220	238.214	19.34	0.1929	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			940.97150	955.535	15.40	0.6033	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			619.47150	584.035	15.40	0.3967	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,119.78900	3,069.180	19.84	0.8350	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			201.28900	200.680	19.84	0.1650	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			181.16620	163.911	14.47	0.1625	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,702.66620	1,735.411	14.47	0.8375	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,038.99750	1,990.888	18.25	0.7273	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			350.49750	352.388	18.25	0.2727	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			917.42320	931.386	15.47	0.5928	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			645.92320	609.886	15.47	0.4072	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			318.00850	294.101	14.76	0.2501	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,353.10850	1,379.101	14.76	0.7499	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			353.65200	330.169	14.82	0.2601	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,390.95200	1,415.969	14.82	0.7399	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			985.49640	947.698	16.13	0.4879	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			833.79640	844.398	16.13	0.5121	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			388.73300	365.378	14.87	0.2682	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,432.43300	1,457.578	14.87	0.7318	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,796.88440	2,839.444	13.70	0.9510	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			48.48440	41.944	13.70	0.0490	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,214.45990	1,234.389	15.14	0.6570	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			566.05990	536.889	15.14	0.3430	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,728.76490	2,681.648	18.98	0.7606	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			347.16490	349.148	18.98	0.2394	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			608.54540	614.785	17.18	0.3904	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,570.14540	1,527.285	17.18	0.6096	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			606.05240	612.248	17.19	0.3891	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,577.65240	1,534.748	17.19	0.6109	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,738.79350	1,769.012	14.65	0.7990	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			270.39350	251.512	14.65	0.2010	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			611.05030	617.335	17.16	0.3918	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,562.65030	1,519.835	17.16	0.6082	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			916.54230	929.189	15.96	0.5391	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			918.14230	881.689	15.96	0.4609	0.00	0	272,897

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	16.81	Put			2,530.38340	2,483.851	18.70	0.7410	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			378.78340	381.351	18.70	0.2590	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,346.51140	1,369.433	14.98	0.6989	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			468.11140	441.933	14.98	0.3011	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,487.69720	3,437.526	20.20	0.8158	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			266.09720	265.026	20.20	0.1842	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,352.44540	2,306.531	18.44	0.7216	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			410.84540	414.032	18.44	0.2784	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,833.60690	1,865.186	14.55	0.8193	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			235.20690	217.686	14.55	0.1807	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			978.08550	992.258	15.77	0.5655	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			829.68550	794.758	15.77	0.4345	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,346.51980	3,296.455	19.89	0.8087	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			274.91980	273.955	19.89	0.1913	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,908.72130	1,941.345	14.48	0.8343	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			210.32130	193.845	14.48	0.1657	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,025.86190	1,041.216	15.63	0.5852	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			767.46190	733.716	15.63	0.4148	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			424.55300	401.082	14.93	0.2755	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,472.75300	1,498.981	14.93	0.7245	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			462.94530	435.279	15.02	0.2822	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,510.34530	1,533.079	15.02	0.7178	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			507.70230	473.192	15.12	0.2876	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,567.40230	1,585.092	15.12	0.7124	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,992.42560	3,034.512	13.99	0.9385	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			74.42560	63.811	13.99	0.0615	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,319.44040	1,321.441	15.55	0.6319	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			751.44040	700.741	15.55	0.3681	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,912.53370	2,846.276	19.05	0.7311	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,291.99720	1,232.521	16.64	0.5064	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			470.53370	456.976	19.05	0.2689	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			946.60490	939.730	16.65	0.4922	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,298.60490	1,239.030	16.65	0.5078	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			943.22630	936.260	16.66	0.4908	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,305.22630	1,245.560	16.66	0.5092	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			949.99720	943.221	16.64	0.4936	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,448.56170	1,383.379	16.89	0.5175	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			983.86170	972.079	16.89	0.4825	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,082.49060	1,081.884	16.87	0.5017	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,433.19060	1,379.684	16.87	0.4983	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,079.08970	1,078.410	16.88	0.5005	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,439.78970	1,386.210	16.88	0.4995	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,085.91100	1,085.371	16.86	0.5030	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,426.61100	1,373.171	16.86	0.4970	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>6,568,388</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>											<b>611,530,913.50</b>	<b>42,979</b>	<b>7,622,327</b>
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.22570		14.17780			0.0000	0.00	0	485
\$ / R MAXI On	16/09/2019	Foreign Exchange Future			14.38660		14.33760			0.0000	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Future			14.54030		14.48980			0.0000	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Future			14.70750		14.65840			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>485</b>
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			31,621.72470	32,486.694	16.08	0.4554	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			50,841.72470	46,916.694	16.08	0.5446	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			31,272.20820	32,119.606	16.10	0.4515	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			51,492.20820	47,549.606	16.10	0.5485	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			31,974.62470	32,857.616	16.05	0.4593	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			50,194.62470	46,287.617	16.05	0.5407	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			47,576.68990	47,927.374	16.19	0.4417	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			83,816.68990	79,267.374	16.19	0.5583	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			47,252.26630	47,594.105	16.21	0.4393	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			84,492.26630	79,934.105	16.21	0.5607	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			47,903.71860	48,262.968	16.17	0.4441	0.00	0	0
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			83,143.71860	78,602.968	16.17	0.5559	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			98,772.27390	100,416.473	15.19	0.6380	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			51,792.27390	48,386.473	15.19	0.3620	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			98,255.85210	99,886.567	15.20	0.6358	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			52,275.85210	48,856.567	15.20	0.3642	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			99,290.63130	100,948.830	15.17	0.6402	0.00	0	0
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			51,310.63130	47,918.830	15.17	0.3598	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call			90,861.67100	92,109.588	15.98	0.5357	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put			93,021.67100	89,359.588	15.98	0.4643	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call			90,467.47190	91,707.372	15.99	0.5340	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put			93,627.47190	89,957.372	15.99	0.4660	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call			91,257.06430	92,513.042	15.97	0.5374	0.00	0	0
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put			92,417.06430	88,763.042	15.97	0.4626	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>485</b>
£ / R	On 15/04/2019	Foreign Exchange Future			18.43410		18.33060			0.0000	0.00	0	43
£ / R	On 26/04/2019	Foreign Exchange Future			18.46870		18.36480			0.0000	461,717.50	25	120
£ / R	On 29/04/2019	Foreign Exchange Future			18.47810		18.37410			0.0000	0.00	0	27
£ / R	On 31/05/2019	Foreign Exchange Future			18.57740		18.47350			0.0000	0.00	0	91
£ / R	On 14/06/2019	Foreign Exchange Future			18.62120		18.51750			0.0000	58,470,568.00	3,140	118,481
£ / R	On 16/09/2019	Foreign Exchange Future			18.91810		18.81140			0.0000	0.00	0	21,418
£ / R	On 13/12/2019	Foreign Exchange Future			19.19800		19.08770			0.0000	0.00	0	12,845
£ / R	On 16/03/2020	Foreign Exchange Future			19.50120		19.38960			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>											<b>58,932,285.50</b>	<b>3,165</b>	<b>157,699</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			103.05060	61.411	17.69	0.2308	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			323.65060	385.511	17.69	0.7692	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			150.52300	110.735	15.45	0.2779	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			405.32300	469.435	15.45	0.7221	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			49.71710	36.261	15.21	0.1097	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			743.81710	834.361	15.21	0.8903	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			170.26910	180.223	15.51	0.2748	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			976.76910	882.823	15.51	0.7252	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			443.12100	471.938	14.96	0.5098	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			555.62100	480.738	14.96	0.4902	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			438.91660	467.405	14.97	0.5065	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			561.41660	486.205	14.97	0.4935	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			447.35680	476.505	14.96	0.5132	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			549.85680	475.305	14.96	0.4868	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			275.37510	226.837	15.15	0.2894	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			792.87510	848.036	15.15	0.7106	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			772.80380	804.028	14.99	0.5427	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			771.40380	695.928	14.99	0.4573	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			519.86570	458.433	14.98	0.3445	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,061.26570	1,106.533	14.98	0.6555	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			632.22070	653.381	15.15	0.4718	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			970.82070	885.281	15.15	0.5282	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			768.33300	799.013	14.99	0.5406	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			776.93300	700.913	14.99	0.4594	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			763.88790	794.024	14.99	0.5385	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			782.48790	705.924	14.99	0.4615	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			650.51840	671.713	15.57	0.4073	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,512.81840	1,423.713	15.57	0.5927	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,276.81810	3,170.278	17.08	0.8257	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			234.51810	238.278	17.08	0.1743	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			647.41390	668.476	15.57	0.4058	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,519.71390	1,430.476	15.57	0.5942	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			644.31670	665.246	15.58	0.4044	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,526.61670	1,437.246	15.58	0.5956	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,139.00270	1,183.344	15.08	0.5994	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			801.30270	735.344	15.08	0.4006	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			815.37690	844.311	15.68	0.4241	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,735.77690	1,653.110	15.68	0.5759	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			821.74390	850.922	15.67	0.4266	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,722.14390	1,639.722	15.67	0.5734	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			956.25610	894.032	15.15	0.4010	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,345.85610	1,395.232	15.15	0.5990	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			818.55110	847.610	15.68	0.4254	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,728.95110	1,646.410	15.68	0.5746	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>												<b>58,932,285.50</b>	<b>3,165</b>	<b>160,199</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12840		0.12760			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13080		0.13000			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13310		0.13230			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13570		0.13490			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		1,322.27780	1,247.395	19.52	0.8395		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		835.11200	897.769	14.81	0.8638		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		75.11200	57.769	14.81	0.1362		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		280.81770	304.973	17.19	0.4478		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		520.81770	464.973	17.19	0.5522		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		82.27780	87.395	19.52	0.1605		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call		1,152.41030	1,212.550	14.96	0.8205		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put		152.41030	132.550	14.96	0.1795		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call		597.40220	632.149	17.12	0.5441		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put		597.40220	552.149	17.12	0.4559		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call		291.45180	307.975	18.69	0.3137		0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put		1,291.45180	1,227.975	18.69	0.6863		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call		1,424.19640	1,485.298	14.97	0.8159		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put		194.19640	175.298	14.97	0.1841		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call		861.89750	902.380	17.02	0.5940		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put		631.89750	592.380	17.02	0.4060		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call		502.12250	528.115	18.42	0.3989		0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put		1,272.12250	1,218.115	18.42	0.6011		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call		741.64270	775.762	18.33	0.4654		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put		1,251.64270	1,205.762	18.33	0.5346		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call		479.66960	502.515	19.39	0.3303		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put		1,989.66960	1,932.515	19.39	0.6697		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call		1,136.92140	1,183.655	16.94	0.6344		0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put		646.92140	613.655	16.94	0.3656		0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	15/04/2019	Foreign Exchange Future			15.91990		15.81470			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.95580		15.85000			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.06880		15.96300			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.10130		15.99550			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.11450		16.00870			0.0000	16,114.50	1	120,634
€ / R	On	14/08/2019	Foreign Exchange Future			16.31600		16.20760			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.42490		16.31610			0.0000	755,545.40	46	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.72100		16.60810			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.92440		16.81200			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.04510		16.93130			0.0000	0.00	0	4,361

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>771,659.90</b>	<b>47</b>	<b>200,570</b>
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			490.04790	382.879	14.75	0.8610	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			24.74790	22.779	14.75	0.1390	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			619.79970	516.002	14.35	0.8117	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			49.79970	51.802	14.35	0.1883	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			477.46620	399.830	14.61	0.5250	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			290.46620	318.630	14.61	0.4750	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			10.69770	8.831	14.98	0.0231	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,756.19770	1,860.131	14.98	0.9769	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			800.14800	870.474	13.72	0.8040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			141.44800	105.974	13.72	0.1960	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			841.57920	750.979	15.69	0.6714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			210.27920	225.479	15.69	0.3286	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			190.72560	203.964	15.88	0.3027	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,024.81320	929.967	16.19	0.7343	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			161.69820	172.533	16.21	0.2632	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,032.99820	938.033	16.21	0.7368	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			165.34600	176.425	16.16	0.2682	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			912.02560	819.464	15.88	0.6973	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,016.64600	921.925	16.16	0.7318	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			163.51320	174.467	16.19	0.2657	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			478.07620	413.037	14.25	0.4006	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			655.67620	699.037	14.25	0.5994	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,487.08020	3,379.488	19.38	0.9409	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			44.68020	45.488	19.38	0.0591	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			559.81750	595.412	14.48	0.5388	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			592.21750	519.412	14.48	0.4612	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			316.66570	333.029	15.74	0.3444	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,119.06570	1,027.029	15.74	0.6556	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			253.92990	263.633	16.63	0.2554	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,707.82990	1,608.733	16.63	0.7446	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,011.51410	1,071.454	13.73	0.7246	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			315.41410	266.554	13.73	0.2754	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			252.35160	261.962	16.65	0.2540	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,716.25160	1,617.062	16.65	0.7460	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			250.78410	260.300	16.66	0.2526	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,724.68410	1,625.400	16.66	0.7474	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,432.49400	2,328.508	17.72	0.8409	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			148.59400	153.408	17.72	0.1591	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,137.94530	2,035.876	17.32	0.8073	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			184.04530	190.776	17.32	0.1927	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			876.23200	928.370	13.98	0.6665	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			410.13200	353.470	13.98	0.3335	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,162.39750	4,049.405	20.06	0.8815	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			150.49750	150.405	20.06	0.1185	0.00	0	17,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,370.09060	3,261.642	18.60	0.8461	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			579.44560	516.678	14.20	0.3614	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,379.30600	3,270.822	18.61	0.8467	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			187.40600	191.822	18.61	0.1533	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			385.44250	338.482	13.86	0.2717	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			418.61560	433.585	16.46	0.3163	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,820.51560	1,722.585	16.46	0.6837	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,919.93180	3,026.324	14.30	0.9579	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			41.83180	35.324	14.30	0.0421	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,037.54560	1,087.678	14.20	0.6386	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			442.69230	389.948	13.91	0.3005	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			416.68320	431.553	16.48	0.3150	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,828.58320	1,730.553	16.48	0.6850	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,584.70270	2,687.326	14.12	0.9365	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			66.60270	56.326	14.12	0.0635	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,293.54250	1,359.482	13.86	0.7283	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			188.19060	192.642	18.60	0.1539	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			414.76110	429.527	16.49	0.3138	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,836.66110	1,738.527	16.49	0.6862	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,457.15160	2,557.942	14.05	0.9262	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			79.05160	66.942	14.05	0.0738	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,200.79230	1,260.948	13.91	0.6995	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,094.06110	1,014.355	15.10	0.4970	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			836.06110	868.755	15.10	0.5030	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			840.84660	769.307	14.64	0.4251	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,002.84660	1,043.707	14.64	0.5749	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			993.88020	917.128	14.92	0.4702	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			895.88020	931.528	14.92	0.5298	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,049.71120	971.275	15.02	0.4854	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			861.71120	895.675	15.02	0.5146	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,075.70260	1,978.371	16.53	0.6618	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			544.96400	561.341	16.54	0.3371	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,083.66400	1,986.241	16.54	0.6629	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			549.04420	565.604	16.52	0.3393	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,067.74420	1,970.504	16.52	0.6607	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			547.00260	563.471	16.53	0.3382	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>742,703</b>
<b>Total € / R</b>												<b>771,659.90</b>	<b>47</b>	<b>943,273</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.14700		10.08660			0.0000	0.00	0	15,806
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.28180		10.21990			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.41230		10.34850			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.55280		10.48960			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>17,937</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			939.75510	880.314	14.16	0.9033	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			25.74750	26.652	14.18	0.0946	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			949.14750	889.652	14.18	0.9054	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			25.15420	26.006	14.21	0.0926	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			958.55420	899.006	14.21	0.9074	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			26.35510	27.314	14.16	0.0967	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			163.10860	170.560	12.81	0.3154	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			693.20860	638.760	12.81	0.6846	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			160.96150	168.261	12.84	0.3118	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			701.06150	646.461	12.84	0.6882	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			158.84320	165.995	12.86	0.3084	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			708.94320	654.194	12.86	0.6916	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			237.99720	249.072	12.87	0.3529	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			789.49720	736.772	12.87	0.6471	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			235.64200	246.512	12.89	0.3500	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			797.14200	744.212	12.89	0.6500	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			240.37750	251.660	12.85	0.3559	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			781.87750	729.360	12.85	0.6441	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			867.01910	812.625	13.06	0.6755	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			215.51910	224.925	13.06	0.3245	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			874.54820	824.902	12.95	0.6195	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			311.64960	324.981	12.96	0.3780	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			882.04960	832.181	12.96	0.6220	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			309.17300	322.283	12.98	0.3754	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			889.57300	839.483	12.98	0.6246	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			314.14820	327.702	12.95	0.3805	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>18,937</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.69320		10.62130			0.0000	0.00	0	2,600
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.83770		10.76420			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.97450		10.89930			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.12160		11.04760			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,765</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			176.74910	196.626	13.41	0.4427	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			355.44910	303.426	13.41	0.5573	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			173.50850	192.983	13.44	0.4365	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			362.20850	309.783	13.44	0.5635	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			180.04640	200.327	13.38	0.4489	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			348.74640	297.127	13.38	0.5511	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			192.79900	203.995	14.41	0.3187	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			818.59900	756.295	14.41	0.6813	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			190.66750	201.684	14.43	0.3157	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			826.46750	763.984	14.43	0.6843	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	11.38	Call			194.95770	206.332	14.39	0.3217	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			810.75770	748.632	14.39	0.6783	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			282.34860	294.168	14.29	0.3569	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			923.04860	859.668	14.29	0.6431	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			279.98560	291.666	14.31	0.3544	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			930.68560	867.166	14.31	0.6456	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			284.73290	296.693	14.27	0.3594	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			915.43290	852.193	14.27	0.6406	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			371.73950	382.758	14.21	0.3848	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,014.13950	951.158	14.21	0.6152	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			369.21420	380.032	14.23	0.3826	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,021.61420	958.432	14.23	0.6174	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			374.27980	385.504	14.20	0.3870	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,006.67980	943.904	14.20	0.6130	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>3,765</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.32980		14.27010			0.0000	0.00	0	993
CHF / R	On	16/09/2019	Foreign Exchange Future			14.62010		14.55840			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.89700		14.83340			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.20100		15.13630			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			217.42530	220.297	15.63	0.3527	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			677.32530	620.497	15.63	0.6473	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			214.86410	217.624	15.65	0.3493	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			684.76410	627.824	15.65	0.6507	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			220.01640	223.002	15.60	0.3562	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			669.91640	613.202	15.60	0.6438	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			266.39280	270.870	16.83	0.2823	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,397.99280	1,340.770	16.83	0.7177	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			264.59260	269.017	16.85	0.2807	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,406.19260	1,348.916	16.85	0.7193	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			268.20660	272.738	16.81	0.2840	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,389.80660	1,332.639	16.81	0.7160	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			430.15810	437.186	17.01	0.3388	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,546.75810	1,490.186	17.01	0.6612	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			428.02530	434.992	17.03	0.3373	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,554.62530	1,497.992	17.03	0.6627	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			425.90030	432.810	17.04	0.3359	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,562.50030	1,505.810	17.04	0.6641	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			508.94950	515.455	17.63	0.3299	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,002.64950	1,944.455	17.63	0.6701	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			506.98550	513.447	17.65	0.3288	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,010.68550	1,952.447	17.65	0.6712	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	16.62	Call			510.92290	517.472	17.62	0.3310	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,994.62290	1,936.472	17.62	0.6690	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,293</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.15950		2.14540			0.0000	0.00	0	485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20260		2.18800			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24310		2.22810			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.28810		2.27320			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			524.65330	433.860	13.03	0.4574	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			438.12950	483.670	13.17	0.5096	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			584.12950	488.670	13.17	0.4904	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			525.33720	580.300	12.97	0.5758	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			471.33720	385.300	12.97	0.4242	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			478.65330	528.860	13.03	0.5426	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,372.16590	2,234.531	15.33	0.7858	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			280.85180	290.631	15.13	0.2355	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,200.85180	2,064.631	15.13	0.7645	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			266.10220	275.146	15.23	0.2246	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,286.10220	2,149.146	15.23	0.7754	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			252.16590	260.531	15.33	0.2142	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			280.18350	286.845	15.87	0.1886	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,399.18350	3,255.845	15.87	0.8114	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			268.46540	274.525	15.93	0.1817	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,487.46540	3,343.525	15.93	0.8183	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			292.44100	299.740	15.81	0.1959	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,311.44100	3,168.740	15.81	0.8041	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			404.46320	414.853	15.97	0.2197	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,772.46320	3,633.853	15.97	0.7803	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			391.20720	401.268	16.02	0.2135	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,859.20720	3,720.268	16.02	0.7865	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			418.19980	428.944	15.91	0.2261	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,686.19980	3,547.944	15.91	0.7739	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>485</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.81610		1.80970			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.84080		1.83430			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.86370		1.85720			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			756.69160	780.789	14.57	0.7033	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			259.69160	219.789	14.57	0.2967	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			695.39760	717.574	14.69	0.6701	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			298.39760	256.574	14.69	0.3299	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			821.36580	847.561	14.45	0.7355	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			224.36580	186.561	14.45	0.2645	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			841.53470	854.562	15.39	0.5645	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			698.53470	646.562	15.39	0.4355	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			796.74330	808.202	15.49	0.5433	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			753.74330	700.202	15.49	0.4567	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			888.47710	903.155	15.29	0.5859	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			645.47710	595.155	15.29	0.4141	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,058.83760	1,074.671	15.60	0.5650	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			886.83760	837.671	15.60	0.4350	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,014.97220	1,029.547	15.69	0.5484	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			942.97220	892.547	15.69	0.4516	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,104.41130	1,121.551	15.52	0.5818	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			832.41130	784.551	15.52	0.4182	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.14000		0.13930			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13850		0.13790			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13890		0.13800			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13910		0.13590			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66760		1.65080			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69190		1.67480			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71440		1.69700			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.60770		9.55230			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.73450		9.67840			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.85740		9.79900			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.98810		9.93070			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			98.12490	107.013	13.80	0.3045	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			465.82490	419.313	13.80	0.6955	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			95.99330	104.640	13.83	0.2990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			473.69330	426.940	13.83	0.7010	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			100.30300	109.437	13.77	0.3101	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			458.00300	411.737	13.77	0.6899	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			274.12340	289.955	13.29	0.4643	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			445.72340	405.455	13.29	0.5357	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			270.63920	286.235	13.31	0.4599	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			452.23920	411.735	13.31	0.5401	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			277.65170	293.719	13.27	0.4688	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			439.25170	399.219	13.27	0.5312	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			249.60850	259.112	13.96	0.3575	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			800.60850	751.712	13.96	0.6425	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			247.20070	256.572	13.98	0.3546	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			808.20070	759.172	13.98	0.6454	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			252.04100	261.748	13.94	0.3604	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			793.04100	744.348	13.94	0.6396	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			318.95850	327.311	13.96	0.3761	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			908.25850	859.211	13.96	0.6239	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			316.48780	324.732	13.98	0.3737	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			915.78780	866.632	13.98	0.6263	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			321.45420	329.913	13.94	0.3786	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			900.75420	851.814	13.94	0.6214	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33430		1.33010			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33960		1.33520			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34340		1.33910			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			101.00000	143.000		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			1.00000	43.000		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			201.00000	243.000		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			52.00000	96.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			48.00000	4.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			152.00000	196.000		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			0.00000	34.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			109.00000	66.000		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	1.33	Call			91.00000	134.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30900		1.30610			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31500		1.31200			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32030		1.31730			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32590		1.32280			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13280		1.12910			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14170		1.13800			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15000		1.14620			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15890		1.15510			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
SGD / R	On	14/06/2019	Foreign Exchange Future			10.51450		10.47630			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.65340		10.61430			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.78520		10.74470			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			540.80750	566.020	12.50	0.8324	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			64.50750	51.520	12.50	0.1676	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			533.08400	557.992	12.51	0.8274	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			66.78400	53.492	12.51	0.1726	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			548.58740	574.398	12.52	0.8367	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			62.28740	49.898	12.52	0.1633	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			423.18630	432.662	13.11	0.5704	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			338.88630	309.262	13.11	0.4296	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			418.36050	427.633	13.12	0.5661	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			344.06050	314.233	13.12	0.4339	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			428.05510	437.739	13.09	0.5747	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			333.75510	304.339	13.09	0.4253	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			518.76070	530.152	13.31	0.5607	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			444.06070	414.952	13.31	0.4393	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			514.15480	525.403	13.32	0.5573	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			449.45480	420.203	13.32	0.4427	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			523.39710	534.932	13.30	0.5640	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			438.69710	409.732	13.30	0.4360	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38610		2.41210			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.27530		2.30290			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.18380		2.21380			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.59240	0.442	33.83	0.0043	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,118.49240	1,144.342	33.83	0.9957	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.55740	0.415	33.83	0.0040	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,128.45740	1,154.315	33.83	0.9960	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.62950	0.470	33.83	0.0045	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,108.52950	1,134.371	33.83	0.9955	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			102.04350	90.912	20.37	0.4321	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			149.14350	165.612	20.37	0.5679	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			97.68790	87.028	20.35	0.4196	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			154.78790	171.728	20.35	0.5804	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			106.52510	94.916	20.40	0.4446	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			143.62510	159.616	20.40	0.5554	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			127.16010	117.271	21.90	0.4412	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			193.36010	213.471	21.90	0.5588	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			122.94260	113.446	21.88	0.4315	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			199.14260	219.646	21.88	0.5685	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			118.82160	109.712	21.86	0.4219	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			205.02160	225.912	21.86	0.5781	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
<b>Total Futures</b>												<b>671 234 858.90</b>	<b>46,191</b>	<b>1,442,784</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>7,314,591</b>
<b>Grand Total:</b>												<b>671,234,858.90</b>	<b>46,191</b>	<b>8,757,375</b>