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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2019

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			13.93830		14.05080			0.0000	0.00	0	1,883
\$ / R On 17/04/2019 Foreign Exchange Future			13.94160		14.05400			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			13.95130		14.06380			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			13.95610		14.06860			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.96090		14.07340			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.96250		14.07500			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			13.97400		14.08660			0.0000	0.00	0	32,500
\$ / R On 09/05/2019 Foreign Exchange Future			13.97720		14.08990			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			13.98380		14.09650			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			13.98710		14.09990			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			13.99530		14.10820			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.01000		14.12310			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.01330		14.12640			0.0000	11,084,520.30	791	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.01820		14.13140			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.01980		14.13310			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.02970		14.14300			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.03620		14.14980			0.0000	838,873,493.00	59,765	856,992
\$ / R On 20/06/2019 Foreign Exchange Future			14.04600		14.15980			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.05910		14.17320			0.0000	0.00	0	2,421
\$ / R On 01/07/2019 Foreign Exchange Future			14.06400		14.17830			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.06730		14.18160			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			14.11410		14.22890			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.11580		14.23050			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.13600		14.25080			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.16450		14.27960			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.16950		14.28460			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.17290		14.28800			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.17460		14.28970			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.18800		14.30330			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.19310		14.30850			0.0000	2,157,351.20	152	26,857
\$ / R	On	30/09/2019	Foreign Exchange Future			14.21690		14.33240			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.22030		14.33580			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.26950		14.38590			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32020		14.43610			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.32550		14.44130			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.32910		14.44480			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.34480		14.46040			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.37550		14.49170			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.37890		14.49520			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.43010		14.54640			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.48010		14.59560			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.48550		14.60090			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.51020		14.62560			0.0000	7,269,610.20	501	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.53980		14.65600			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.59070		14.70690			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.65780		14.77310			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.67750		14.79260			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.76540		14.88050			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.85190		14.96960			0.0000	0.00	0	0
Total \$ / R Future												859,384,974.70	61,209	1,081,933
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			128.87910	203.047	14.21	0.7666	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			69.67910	31.347	14.21	0.2334	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			414.67930	516.333	16.41	0.9412	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			18.67930	7.933	16.41	0.0588	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			405.57000	506.732	16.33	0.9384	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			19.57000	8.332	16.33	0.0616	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			351.86110	449.606	15.88	0.9188	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			25.86110	11.206	15.88	0.0812	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			369.57020	468.548	16.03	0.9260	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			23.57020	10.148	16.03	0.0740	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			224.59770	300.132	13.46	0.7527	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			88.39770	51.432	13.46	0.2473	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			508.59590	610.810	14.96	0.9298	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			22.39590	12.110	14.96	0.0702	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			463.77880	563.660	14.75	0.9150	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			27.57880	14.960	14.75	0.0850	0.00	0	50,000

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		981.52090	1,088.670	17.97	0.9756	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		10.12090	4.770	17.97	0.0244	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		214.11460	270.117	14.57	0.6190	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		177.51460	121.017	14.57	0.3810	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		3.40020	3.149	15.74	0.0168	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,158.40020	1,045.649	15.74	0.9832	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,078.99970	966.427	15.16	0.9788	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		3.99970	3.927	15.16	0.0212	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		136.08910	91.114	15.44	0.2926	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		311.08910	378.614	15.44	0.7074	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,538.76660	1,649.644	20.20	0.9902	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		3.76660	2.143	20.20	0.0098	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,886.82020	1,998.485	21.66	0.9955	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		1.82020	0.985	21.66	0.0045	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		459.54790	541.071	16.20	0.8122	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		84.54790	53.571	16.20	0.1878	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		796.89760	895.438	17.54	0.9284	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		31.89760	17.938	17.54	0.0716	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		20.69860	31.665	13.68	0.1376	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		605.69860	504.165	13.68	0.8624	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		265.75150	192.669	14.30	0.5173	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		140.75150	180.169	14.30	0.4827	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		152.73400	103.725	15.25	0.3247	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		277.73400	341.225	15.25	0.6753	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call		438.31320	351.252	14.73	0.6640	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put		101.71320	127.251	14.73	0.3360	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put		216.25320	263.467	15.43	0.5296	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call		272.85320	207.467	15.43	0.4704	124,480.02	600	65,000
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put		0.00000	217.598	15.14	0.4752	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call		0.00000	241.598	15.14	0.5248	4,831,952.00	20,000	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		488.54030	565.242	16.93	0.7594	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		125.14030	89.241	16.93	0.2406	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		101.99110	126.957	14.99	0.3225	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		471.89110	384.157	14.99	0.6775	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		323.83400	384.018	16.25	0.6264	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		213.73400	161.218	16.25	0.3736	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		150.85600	184.887	15.27	0.4140	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		380.75600	302.087	15.27	0.5860	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		241.59490	288.147	15.42	0.5253	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		298.09490	231.947	15.42	0.4747	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		664.65170	746.560	17.42	0.7971	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		114.55170	83.660	17.42	0.2029	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,425.16600	1,526.656	19.30	0.9414	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		33.36600	21.956	19.30	0.0586	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		381.13720	440.322	15.86	0.6245	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		239.33720	185.622	15.86	0.3755	0.00	0	61,000

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\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,191.46770	1,289.161	18.75	0.9119	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		49.66770	34.461	18.75	0.0881	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		387.84380	442.916	15.55	0.5967	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		280.94380	222.916	15.55	0.4033	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		300.37250	240.323	15.46	0.4207	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		373.97250	427.023	15.46	0.5793	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,147.26230	1,038.291	14.14	0.9260	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		20.86230	24.991	14.14	0.0740	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		983.24560	1,070.833	17.69	0.8428	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		99.64560	74.133	17.69	0.1572	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,039.77970	2,147.386	19.49	0.9720	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		16.17970	10.686	19.49	0.0280	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		32.05200	37.115	13.96	0.1040	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,018.45200	910.415	13.96	0.8960	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		281.18230	223.886	15.60	0.3982	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		404.78230	460.586	15.60	0.6018	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,694.66310	1,797.544	19.11	0.9490	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		31.06310	20.844	19.11	0.0510	0.00	0	250
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		2.13920	2.314	15.75	0.0081	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,993.53920	1,880.514	15.75	0.9919	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		586.84460	654.701	16.18	0.6970	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		209.94460	164.501	16.18	0.3030	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		208.81710	237.706	14.44	0.3926	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		521.81710	437.406	14.44	0.6074	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		396.96780	324.224	14.81	0.4979	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		313.96780	354.524	14.81	0.5021	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		354.80640	288.968	15.05	0.4570	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		361.80640	409.268	15.05	0.5430	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		314.50160	253.935	15.32	0.4139	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		421.50160	474.235	15.32	0.5861	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		757.99040	660.926	14.02	0.7543	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		310.95910	253.010	15.52	0.4007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		496.64510	416.401	14.63	0.5749	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,507.60950	1,395.403	13.27	0.9703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		7.80950	9.203	13.27	0.0297	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		136.12940	156.394	14.17	0.2885	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		685.92940	592.594	14.17	0.7115	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		493.39080	551.491	15.65	0.6186	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		33.73810	21.283	18.90	0.0473	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		955.61080	852.423	13.71	0.8473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		55.81080	66.223	13.71	0.1527	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		329.70920	269.262	15.39	0.4206	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		429.90920	483.062	15.39	0.5794	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		246.84510	280.201	14.63	0.4251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		61.72010	44.094	18.54	0.0895	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		349.47440	286.493	15.26	0.4412	0.00	0	0

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\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			399.67440	450.293	15.26	0.5588	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,784.33920	1,883.335	18.74	0.9369	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			44.13920	29.535	18.74	0.0631	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,973.93810	2,075.083	18.90	0.9527	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			292.92590	331.074	14.79	0.4711	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,424.03340	1,518.720	18.42	0.8920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			73.83340	54.920	18.42	0.1080	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			407.68070	336.157	14.91	0.4973	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			327.88070	369.957	14.91	0.5027	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,551.92010	1,647.895	18.54	0.9105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			119.17560	91.998	17.54	0.1711	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			205.12740	163.066	16.43	0.2801	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			705.32740	776.866	16.43	0.7199	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,261.65410	1,353.548	18.07	0.8664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			91.45410	69.748	18.07	0.1336	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			442.72590	367.274	14.79	0.5289	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			24.90880	31.963	13.53	0.0850	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			210.10130	167.219	16.38	0.2861	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			690.30130	761.019	16.38	0.7139	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,813.45330	3,927.243	23.62	0.9923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			3.25330	3.443	23.62	0.0077	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,069.37560	1,155.798	17.54	0.8289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			453.14420	376.724	14.75	0.5381	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			540.09670	601.535	15.83	0.6444	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			269.89670	217.735	15.83	0.3556	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,888.27450	1,988.482	18.83	0.9461	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			38.07450	24.682	18.83	0.0539	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,174.70880	1,068.163	13.53	0.9150	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			69.60290	50.801	18.47	0.1011	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			507.97860	426.795	14.60	0.5841	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			238.17860	270.595	14.60	0.4159	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,533.59270	1,629.310	18.52	0.9080	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			63.39270	45.510	18.52	0.0920	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			283.34420	320.524	14.75	0.4619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			23.18440	29.990	13.51	0.0807	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,812.59490	1,911.929	18.77	0.9395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			42.39490	28.129	18.77	0.0605	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			537.12110	453.618	14.52	0.6072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			217.32110	247.418	14.52	0.3928	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,469.80290	1,564.601	18.47	0.8989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			49.80840	34.161	18.67	0.0717	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			963.99820	860.668	13.71	0.8505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			54.19820	64.468	13.71	0.1495	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			837.49620	915.284	16.87	0.7667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			167.29620	131.484	16.87	0.2333	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,192.98440	1,086.190	13.51	0.9193	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			223.05720	178.073	16.25	0.3015	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			38.65260	47.398	13.62	0.1171	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,058.45260	953.598	13.62	0.8829	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,409.11690	1,299.719	13.34	0.9587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			9.31690	13.519	13.34	0.0413	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,700.00840	1,797.960	18.67	0.9283	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			499.95170	558.535	15.67	0.6224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,460.02460	3,346.418	20.36	0.9993	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.22460	0.218	20.36	0.0007	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,873.99480	1,760.840	14.75	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			4.19480	4.640	14.75	0.0147	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			653.25720	721.873	16.25	0.6985	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			286.35010	231.815	15.70	0.3739	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			506.55010	565.615	15.70	0.6261	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			282.98570	228.930	15.73	0.3702	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			513.18570	572.730	15.73	0.6298	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			289.75170	234.735	15.67	0.3776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			175.51870	138.397	16.77	0.2437	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			51.07830	61.064	13.69	0.1432	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			712.88400	784.829	16.46	0.7228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			202.68400	161.029	16.46	0.2772	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,570.29060	1,666.521	18.55	0.9129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			60.09060	42.721	18.55	0.0871	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			805.71870	882.197	16.77	0.7563	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			60.85600	71.699	13.74	0.1625	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			758.81730	833.139	16.62	0.7400	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			188.61730	149.339	16.62	0.2600	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,634.91210	1,732.017	18.61	0.9209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			54.71210	38.217	18.61	0.0791	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			980.87830	877.264	13.69	0.8568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			251.24730	285.074	14.65	0.4297	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			782.15040	857.620	16.70	0.7482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			181.95040	143.820	16.70	0.2518	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,497.07200	1,592.268	18.49	0.9029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			66.87200	48.468	18.49	0.0971	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			930.65600	827.899	13.74	0.8375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			553.76660	616.137	15.88	0.6516	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,248.36500	1,140.844	13.47	0.9314	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			18.56500	24.644	13.47	0.0686	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			412.55230	340.283	14.89	0.5018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			322.75230	364.083	14.89	0.4982	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			491.04730	411.274	14.65	0.5703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			35.06500	43.409	13.60	0.1091	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,243.86990	1,335.313	18.02	0.8634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			93.66990	71.513	18.02	0.1366	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			873.69970	771.978	13.79	0.8134	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			73.89970	85.778	13.79	0.1866	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			263.56660	212.337	15.88	0.3484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			461.15910	516.811	15.52	0.5993	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			914.19740	811.733	13.75	0.8308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			64.39740	75.533	13.75	0.1692	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,515.30970	1,610.767	18.51	0.9055	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			65.10970	46.967	18.51	0.0945	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,084.86500	979.609	13.60	0.8909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			293.19080	237.691	15.65	0.3814	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			984.72200	1,068.266	17.30	0.8087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			134.52200	104.466	17.30	0.1913	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			108.19040	124.726	14.02	0.2457	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,070.34000	3,180.909	20.95	0.9846	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			10.14000	6.909	20.95	0.0154	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			764.62220	838.594	16.52	0.7280	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			204.42220	164.594	16.52	0.2720	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,845.60120	1,945.410	18.96	0.9183	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			58.80120	44.510	18.96	0.0817	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			394.89610	332.283	15.21	0.4580	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			421.69610	473.183	15.21	0.5420	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,186.18290	2,289.895	19.53	0.9447	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			117.51580	93.927	17.87	0.1588	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			34.73880	40.125	13.23	0.0962	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,207.93880	1,099.225	13.23	0.9038	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,136.32050	1,222.990	17.50	0.8142	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			139.52050	112.090	17.50	0.1858	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			39.38290	28.995	19.53	0.0553	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			374.68880	314.378	15.33	0.4390	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			451.48880	505.278	15.33	0.5610	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			478.76750	405.590	14.81	0.5298	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			325.56750	366.490	14.81	0.4702	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,274.31580	1,364.827	17.87	0.8412	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			62.53220	73.341	13.57	0.1516	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,050.83220	947.341	13.57	0.8484	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,297.71600	2,402.070	19.66	0.9458	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			39.31600	29.370	19.66	0.0542	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			851.20020	756.601	14.00	0.7585	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			119.60020	139.301	14.00	0.2415	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,003.92610	2,102.241	19.00	0.8890	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			92.82610	76.341	19.00	0.1110	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			498.19780	433.024	15.18	0.4880	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			469.29780	518.924	15.18	0.5120	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,339.69190	2,441.845	19.62	0.9166	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			497.34820	549.867	15.28	0.5282	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			68.59190	55.944	19.62	0.0834	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			62.47570	72.301	13.67	0.1305	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,291.37570	1,186.401	13.67	0.8695	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,295.65320	1,381.416	17.56	0.7904	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			184.55320	155.516	17.56	0.2096	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			476.24820	413.967	15.28	0.4718	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			105.52180	120.564	13.89	0.1928	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,096.02180	996.364	13.89	0.8072	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,193.95000	2,293.014	19.23	0.8919	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			94.75000	79.014	19.23	0.1081	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			655.29350	714.654	15.72	0.5853	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			426.09350	370.654	15.72	0.4147	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,170.64440	2,267.431	19.06	0.8723	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			120.24440	101.931	19.06	0.1277	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			585.98220	517.734	15.17	0.5083	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			506.38220	553.234	15.17	0.4917	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,513.17220	2,613.815	19.67	0.8999	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			92.77220	78.315	19.67	0.1001	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			87.34230	97.761	13.79	0.1491	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,366.94230	1,262.261	13.79	0.8509	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,457.49940	1,542.564	17.70	0.7802	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			217.09940	187.064	17.70	0.2198	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			563.62090	497.885	15.27	0.4938	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			534.02090	583.385	15.27	0.5062	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			148.10160	164.499	13.97	0.2201	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,142.70160	1,043.999	13.97	0.7799	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			803.21790	866.678	16.03	0.6134	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			421.21790	369.578	16.03	0.3866	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,739.33840	4,846.704	23.17	0.9721	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			29.03840	21.304	23.17	0.0279	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			866.34000	931.064	16.15	0.6236	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			419.64000	369.064	16.15	0.3764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			373.80780	409.633	14.71	0.3961	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,955.85400	3,059.536	20.32	0.9127	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			84.35400	72.636	20.32	0.0873	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,392.43300	1,287.713	13.83	0.8391	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			103.93300	114.613	13.83	0.1609	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			771.41290	692.484	14.73	0.5981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			382.91290	419.384	14.73	0.4019	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,898.55470	3,001.622	20.18	0.9101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			87.05470	74.722	20.18	0.0899	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			441.50470	389.090	16.03	0.3902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			833.00470	895.990	16.03	0.6098	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,342.06840	4,445.604	23.21	0.9543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			50.56840	38.704	23.21	0.0457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			838.63050	755.867	14.57	0.6332	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			330.13050	362.767	14.57	0.3668	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,476.84140	2,575.306	19.41	0.8833	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	16.67	Call		115.34140	98.406	19.41	0.1167	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		867.52180	931.987	16.12	0.6212	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		426.02180	375.087	16.12	0.3788	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,467.58430	2,565.949	19.40	0.8826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		116.08430	99.049	19.40	0.1174	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		405.26970	356.353	16.24	0.3633	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		916.76970	983.253	16.24	0.6367	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,070.62600	975.007	14.11	0.7363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		202.12600	221.907	14.11	0.2637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call		867.95840	783.621	14.50	0.6478	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put		309.45840	340.521	14.50	0.3522	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put		440.10610	480.465	14.90	0.4367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call		708.60610	633.565	14.90	0.5633	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,063.53610	968.174	14.11	0.7336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		205.03610	225.073	14.11	0.2664	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,056.47720	961.366	14.12	0.7309	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		207.97720	228.266	14.12	0.2691	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,758.14550	1,846.350	18.13	0.8088	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		196.64550	169.450	18.13	0.1912	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,004.02860	3,107.866	20.43	0.9147	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		82.52860	70.966	20.43	0.0853	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,562.63500	3,447.450	17.79	0.9924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		4.13500	4.351	17.79	0.0076	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,855.43590	1,741.778	14.07	0.9213	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		46.93590	48.678	14.07	0.0787	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		435.24450	383.426	16.06	0.3856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		846.74450	910.326	16.06	0.6144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,485.69450	1,569.423	17.60	0.7666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		244.19450	212.523	17.60	0.2334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		744.71100	667.399	14.80	0.5836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		406.21100	444.299	14.80	0.4164	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put		3,684.15280	3,789.732	22.03	0.9376	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call		62.65280	52.831	22.03	0.0624	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call		626.97150	557.608	15.14	0.5152	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put		528.47150	574.508	15.14	0.4848	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,605.97720	3,711.391	21.84	0.9355	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		64.47720	54.491	21.84	0.0645	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call		574.75750	510.654	15.36	0.4825	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put		596.25750	647.554	15.36	0.5175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put		4,214.03180	4,320.087	23.21	0.9498	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call		52.53180	43.187	23.21	0.0502	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		242.55600	211.074	17.62	0.2320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,494.05600	1,577.974	17.62	0.7680	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call		683.71340	610.301	14.97	0.5490	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put		465.21340	507.201	14.97	0.4510	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call		274.05490	239.023	17.29	0.2589	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,345.55490	1,425.924	17.29	0.7411	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,401.25380	3,506.201	21.37	0.9294	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			69.75380	59.301	21.37	0.0706	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			776.84500	697.593	14.72	0.6010	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			378.34500	414.493	14.72	0.3990	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,039.61900	5,147.660	23.21	0.9736	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			28.11900	20.760	23.21	0.0264	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,370.87140	4,474.632	23.21	0.9553	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			49.37140	37.732	23.21	0.0447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			729.05850	652.714	14.85	0.5749	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			420.55850	459.614	14.85	0.4251	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			659.56360	587.776	15.04	0.5348	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			491.06360	534.676	15.04	0.4652	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,409.31610	4,513.372	23.21	0.9566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			47.81610	36.472	23.21	0.0434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			252.12830	278.592	14.29	0.3086	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			960.62830	871.692	14.29	0.6914	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,037.02710	4,143.250	22.85	0.9459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			55.52710	46.350	22.85	0.0541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,210.54200	1,110.417	13.98	0.7856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			152.04200	167.317	13.98	0.2144	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			457.55030	403.636	15.94	0.4018	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			799.05030	860.536	15.94	0.5982	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			898.06380	812.171	14.43	0.6624	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			289.56380	319.071	14.43	0.3376	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,288.01620	1,185.771	13.92	0.8098	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			129.51620	142.671	13.92	0.1902	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,017.38180	4,123.572	22.80	0.9455	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			55.88180	46.672	22.80	0.0545	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			270.45480	298.428	14.36	0.3231	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			928.95480	841.528	14.36	0.6769	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			700.75710	757.579	15.67	0.5617	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			509.25710	450.679	15.67	0.4383	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,070.63290	1,143.041	16.63	0.6798	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			349.13290	306.141	16.63	0.3202	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,452.37510	1,535.342	17.53	0.7609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			250.87510	218.442	17.53	0.2391	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			856.13370	772.421	14.52	0.6419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			317.63370	349.321	14.52	0.3581	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			562.63970	499.527	15.41	0.4745	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			614.13970	666.427	15.41	0.5255	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			232.98070	202.452	17.73	0.2236	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,544.48070	1,629.352	17.73	0.7764	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			669.13700	596.697	15.01	0.5405	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			480.63700	523.597	15.01	0.4595	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			587.12180	522.022	15.31	0.4905	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	14.30	Put			578.62180	628.922	15.31	0.5095	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,048.04110	1,119.696	16.57	0.6739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			356.54110	312.796	16.57	0.3261	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			396.69330	348.627	16.30	0.3569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			938.19330	1,005.527	16.30	0.6431	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			523.98910	464.133	15.59	0.4485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			675.48910	731.033	15.59	0.5515	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,170.40270	1,245.938	16.87	0.7040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			318.90270	279.038	16.87	0.2960	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,518.84230	1,410.551	13.73	0.8697	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			80.34230	87.451	13.73	0.1303	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			782.30780	702.733	14.71	0.6039	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			147.77000	127.469	19.02	0.1418	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,315.37000	2,410.569	19.02	0.8582	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,597.10710	1,681.078	17.73	0.7707	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			249.50710	217.978	17.73	0.2293	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			646.51420	577.698	15.20	0.5120	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			564.11420	610.798	15.20	0.4880	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			669.26650	598.172	15.12	0.5253	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			536.86650	581.272	15.12	0.4747	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,674.27590	2,773.394	19.62	0.8864	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			116.67590	100.294	19.62	0.1136	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			111.09810	121.476	13.86	0.1622	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,443.49810	1,338.376	13.86	0.8378	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			187.03330	204.001	14.08	0.2383	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,192.83330	1,094.301	14.08	0.7617	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,487.22620	2,581.658	19.12	0.8482	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			173.12620	151.158	19.12	0.1518	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			751.45570	679.129	15.17	0.5397	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			565.55570	609.629	15.17	0.4603	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,761.44680	1,844.778	17.90	0.7665	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,223.88120	1,126.829	14.19	0.7430	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,518.74980	1,413.931	13.96	0.8277	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			132.84980	144.431	13.96	0.1723	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			277.34680	244.278	17.90	0.2335	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,844.63440	2,942.845	19.70	0.8752	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			140.53440	122.345	19.70	0.1248	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			728.49690	657.598	15.24	0.5275	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			592.59690	638.098	15.24	0.4725	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			227.98120	247.329	14.19	0.2570	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,630.42970	2,723.349	19.19	0.8394	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			196.52970	173.549	19.19	0.1606	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			824.43660	752.306	15.20	0.5518	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			588.33660	632.106	15.20	0.4482	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,986.50790	3,084.389	19.79	0.8648	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			615.23430	660.316	15.27	0.4597	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			162.60790	144.589	19.79	0.1352	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			150.98640	163.870	14.02	0.1789	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,587.08640	1,484.070	14.02	0.8211	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,897.10910	1,979.691	18.03	0.7615	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			303.20910	269.891	18.03	0.2385	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			801.33430	730.516	15.27	0.5403	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			266.67650	288.082	14.27	0.2698	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,267.97650	1,173.582	14.27	0.7302	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			980.41370	1,040.959	16.15	0.5806	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			585.21370	530.059	16.15	0.4194	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,150.50700	1,061.957	14.46	0.6810	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			350.10700	377.157	14.46	0.3190	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,607.06230	2,698.560	19.08	0.8281	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			217.46230	193.360	19.08	0.1719	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,598.69580	5,704.290	22.85	0.9529	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,723.62450	1,802.958	17.70	0.7256	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			367.65790	331.283	17.67	0.2769	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,707.25790	1,786.483	17.67	0.7231	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			551.30450	592.645	15.08	0.4227	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,596.46280	1,494.691	14.07	0.8129	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			166.06280	179.891	14.07	0.1871	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			365.83580	329.513	17.68	0.2756	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,715.43580	1,794.713	17.68	0.7244	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			364.02450	327.758	17.70	0.2744	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			310.78130	278.248	18.11	0.2380	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			906.62180	832.103	15.07	0.5796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			546.22180	587.303	15.07	0.4204	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,733.04490	2,825.887	19.27	0.8385	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			203.44490	180.687	19.27	0.1615	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			901.70450	827.445	15.08	0.5773	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			275.20770	245.792	18.44	0.2133	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			916.52020	841.495	15.04	0.5841	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			536.12020	576.695	15.04	0.4159	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			896.81610	822.812	15.10	0.5751	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			556.41610	598.012	15.10	0.4249	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,980.38130	2,063.448	18.11	0.7620	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			134.42510	144.771	13.98	0.1585	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			988.59320	909.983	14.85	0.6162	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			468.19320	505.183	14.85	0.3838	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,341.23280	2,429.548	18.68	0.8034	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			251.63280	224.348	18.68	0.1966	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,184.80770	2,270.992	18.44	0.7867	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			714.86190	764.114	15.50	0.4887	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			957.10930	880.036	14.93	0.6024	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			496.70930	535.236	14.93	0.3976	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,167.58340	2,253.522	18.41	0.7847	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	16.35	Call			277.98340	248.322	18.41	0.2153	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,724.82510	1,619.571	13.98	0.8415	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			299.88180	268.292	18.21	0.2305	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,065.59750	983.424	14.66	0.6486	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			405.19750	438.624	14.66	0.3514	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,760.18760	2,853.305	19.31	0.8406	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			200.58760	178.105	19.31	0.1594	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			765.26190	698.914	15.50	0.5113	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			170.64800	154.744	19.96	0.1386	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			921.51060	846.225	15.03	0.5864	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			531.11060	571.425	15.03	0.4136	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,081.96560	2,166.635	18.28	0.7747	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			292.36560	261.435	18.28	0.2253	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,039.48180	2,123.492	18.21	0.7695	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			59.09580	49.090	22.85	0.0471	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,598.20260	2,485.663	13.85	0.9558	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			27.80260	30.863	13.85	0.0442	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,619.89310	1,517.606	14.05	0.8185	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			159.49310	172.806	14.05	0.1815	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,090.24800	3,189.944	19.96	0.8614	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,779.00410	2,870.901	19.21	0.8316	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			220.70410	196.401	19.21	0.1684	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			901.40940	827.963	15.18	0.5634	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			609.70940	652.463	15.18	0.4366	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,135.16110	3,234.122	19.89	0.8544	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			186.86110	169.622	19.89	0.1456	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			169.64430	183.080	14.05	0.1841	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,661.34430	1,558.580	14.05	0.8159	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,045.77590	2,127.946	18.11	0.7585	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			327.47590	293.447	18.11	0.2415	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			878.11960	805.891	15.25	0.5527	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			636.41960	680.391	15.25	0.4473	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			304.97970	327.685	14.36	0.2806	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,310.17970	1,216.585	14.36	0.7194	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			340.96970	365.149	14.44	0.2896	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,347.36970	1,255.249	14.44	0.7104	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			981.04710	1,035.053	15.96	0.5244	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			796.64710	735.153	15.96	0.4756	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			376.76500	401.915	14.51	0.2969	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,387.66500	1,297.415	14.51	0.7031	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,756.68430	2,642.541	13.09	0.9478	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			41.08430	42.341	13.09	0.0522	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,172.36210	1,094.555	14.93	0.6237	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			556.76210	594.355	14.93	0.3763	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,741.28460	2,827.048	18.87	0.7853	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			326.88460	297.248	18.87	0.2147	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	15.62	Call			578.30220	531.924	17.06	0.3577	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,572.70220	1,641.724	17.06	0.6423	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			575.89390	529.670	17.07	0.3564	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,580.29390	1,649.470	17.07	0.6436	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,694.62120	1,597.472	14.30	0.7762	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			259.02120	277.272	14.30	0.2238	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			580.72250	534.190	17.04	0.3590	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,565.12250	1,633.990	17.04	0.6410	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			877.99280	813.718	15.78	0.5036	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			912.39280	963.518	15.78	0.4964	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,541.53080	2,624.973	18.58	0.7671	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			357.13080	325.173	18.58	0.2329	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,302.01560	1,215.711	14.65	0.6684	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			456.41560	485.511	14.65	0.3316	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,506.15270	3,602.862	20.33	0.8326	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			251.75270	233.062	20.33	0.1674	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,362.27590	2,443.423	18.32	0.7490	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			387.87590	353.623	18.32	0.2510	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,789.59390	1,691.190	14.22	0.7981	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			223.99390	240.990	14.22	0.2019	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			938.55750	871.281	15.59	0.5301	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			822.95750	871.081	15.59	0.4699	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,364.34650	3,460.386	20.01	0.8262	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			259.94650	240.586	20.01	0.1738	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,864.63540	1,764.227	14.12	0.8148	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			199.03540	214.027	14.12	0.1852	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			985.66560	916.122	15.44	0.5500	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			760.06560	805.922	15.44	0.4500	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			412.56650	439.012	14.58	0.3034	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,428.56650	1,338.812	14.58	0.6966	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			446.55530	474.308	14.69	0.3093	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,463.45530	1,375.008	14.69	0.6907	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			484.70880	512.673	14.82	0.3132	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,517.80880	1,430.473	14.82	0.6868	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,955.32590	2,843.213	13.50	0.9341	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			62.72590	65.714	13.50	0.0659	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,263.21350	1,190.149	15.39	0.6028	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			720.61350	762.649	15.39	0.3972	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,899.44290	2,983.797	18.98	0.7532	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,263.90420	1,321.948	16.50	0.5364	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			432.04290	401.297	18.98	0.2468	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			893.14920	836.259	16.51	0.4622	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,270.54920	1,328.759	16.51	0.5378	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			889.80810	833.084	16.53	0.4608	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,277.20810	1,335.584	16.53	0.5392	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			896.50420	839.448	16.50	0.4636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,415.05340	1,475.838	16.77	0.5454	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			925.55340	871.238	16.77	0.4546	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,030.47910	973.523	16.76	0.4744	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,410.87910	1,471.623	16.76	0.5256	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,027.12090	970.323	16.77	0.4732	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,417.52090	1,478.423	16.77	0.5268	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,033.84990	976.728	16.75	0.4756	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,404.24990	1,464.828	16.75	0.5244	0.00	0	0
Total \$ / R Option												4,956,432.02	20,600	6,656,388
Total \$ / R												864,341,406.72	81,809	7,738,321
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.03620		14.14980			0.0000	350,905.00	25	459
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.19310		14.30850			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.34480		14.46040			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.51020		14.62560			0.0000	0.00	0	0
Total \$ / R MAXI Future												350,905.00	25	459
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			28,635.00870	23,181.493	15.70	0.3739	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			50,655.00870	56,561.493	15.70	0.6261	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			28,298.57170	22,892.973	15.73	0.3702	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			51,318.57170	57,272.973	15.73	0.6298	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			28,975.16680	23,473.515	15.67	0.3776	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			49,995.16680	55,853.515	15.67	0.6224	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			44,150.46980	38,909.015	16.03	0.3902	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			83,300.46980	89,599.015	16.03	0.6098	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			43,836.33290	38,624.906	16.04	0.3879	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			83,986.33290	90,314.906	16.04	0.6121	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			44,466.87210	39,195.641	16.01	0.3925	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			82,616.87210	88,885.641	16.01	0.6075	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			94,681.27440	87,024.993	14.96	0.5978	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			50,641.27440	54,544.993	14.96	0.4022	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			94,170.38980	86,539.663	14.97	0.5955	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			51,130.38980	55,059.663	14.97	0.4045	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			95,195.08860	87,513.256	14.95	0.6001	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			50,155.08860	54,033.256	14.95	0.3999	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			87,022.19100	80,634.987	15.81	0.5001	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			92,462.19100	97,614.987	15.81	0.4999	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			86,636.05450	80,269.199	15.82	0.4984	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			93,076.05450	98,249.199	15.82	0.5016	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			87,410.12000	81,002.531	15.79	0.5018	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			91,850.12000	96,982.531	15.79	0.4982	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												350,905.00	25	459

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			18.24930		18.33350			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.28280		18.36720			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.29190		18.37630			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.39000		18.47510			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.43300		18.51870			0.0000	65,621,480.00	3,560	119,354
£ / R	On	16/09/2019	Foreign Exchange Future			18.72390		18.81240			0.0000	0.00	0	22,418
£ / R	On	13/12/2019	Foreign Exchange Future			18.99970		19.08960			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.29980		19.38920			0.0000	0.00	0	4,674
Total £ / R Future												65,621,480.00	3,560	159,572
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			65.76650	61.561	13.95	0.3165	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			289.26650	200.861	13.95	0.6835	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			140.24560	149.083	14.80	0.3738	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			397.44560	321.883	14.80	0.6262	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			52.40280	51.320	14.95	0.1551	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			748.70280	663.220	14.95	0.8449	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			964.41300	1,021.559	15.70	0.7811	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			159.51300	131.559	15.70	0.2189	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			419.05660	365.010	14.64	0.4439	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			530.35660	562.010	14.64	0.5561	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			414.89340	361.214	14.66	0.4405	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			536.19340	568.214	14.66	0.5595	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			423.25280	368.838	14.63	0.4472	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			524.55280	555.838	14.63	0.5528	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			250.00630	258.997	14.42	0.3369	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			768.70630	691.997	14.42	0.6631	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			734.30200	675.201	14.52	0.5000	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			731.90200	761.301	14.52	0.5000	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			482.24320	495.888	14.37	0.3797	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,024.64320	949.788	14.37	0.6203	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			594.54480	543.544	14.79	0.4279	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			932.14480	969.644	14.79	0.5721	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			729.84000	670.978	14.53	0.4978	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			737.44000	767.078	14.53	0.5022	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			725.39980	666.776	14.54	0.4957	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			742.99980	772.876	14.54	0.5043	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			617.98350	575.377	15.31	0.3728	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,478.38350	1,525.677	15.31	0.6272	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,255.74540	3,328.510	16.95	0.8471	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			215.34540	198.210	16.95	0.1529	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			614.93230	572.606	15.32	0.3714	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,485.33230	1,532.906	15.32	0.6286	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			611.89480	569.855	15.33	0.3700	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,492.29480	1,540.155	15.33	0.6300	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,104.04240	1,037.138	14.65	0.5675	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			764.44240	787.438	14.65	0.4325	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			922.47260	946.694	14.77	0.4282	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,311.67260	1,246.494	14.77	0.5718	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			787.77090	744.701	15.44	0.3960	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,698.57090	1,744.901	15.44	0.6040	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			784.63860	741.827	15.45	0.3948	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,705.43860	1,752.027	15.45	0.6052	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			790.91470	747.587	15.44	0.3972	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,691.71470	1,737.787	15.44	0.6028	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												65,621,480.00	3,560	162,072
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12710		0.12800			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12950		0.13040			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13180		0.13270			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13440		0.13530			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,279.10310	1,352.044	19.25	0.8748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			861.28180	778.700	14.36	0.8362	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			61.28180	68.700	14.36	0.1638	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			285.05940	239.236	16.92	0.3896	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			485.05940	529.236	16.92	0.6104	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			79.10310	62.044	19.25	0.1252	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,178.93610	1,093.579	14.47	0.8011	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			138.93610	143.579	14.47	0.1989	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			609.57210	545.141	16.69	0.5080	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			569.57210	595.141	16.69	0.4920	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			294.91260	255.217	18.33	0.2796	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,254.91260	1,305.217	18.33	0.7204	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,452.54600	1,364.654	14.50	0.8012	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			182.54600	184.654	14.50	0.1988	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			878.79470	807.572	16.63	0.5671	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			608.79470	627.572	16.63	0.4329	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			512.07580	458.943	18.03	0.3697	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,242.07580	1,278.943	18.03	0.6303	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			757.57430	692.980	17.92	0.4407	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,227.57430	1,252.980	17.92	0.5593	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			489.94140	441.495	19.03	0.3067	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,959.94140	2,001.495	19.03	0.6933	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,159.09700	1,080.581	16.54	0.6134	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			629.09700	640.581	16.54	0.3866	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												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	15/04/2019	Foreign Exchange Future			15.68640		15.84510			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.72100		15.88010			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.83180		15.99260			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			15.86360		16.02480			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			15.87640		16.03800			0.0000	730,314.40	46	120,664
€ / R	On	14/08/2019	Foreign Exchange Future			16.07300		16.23730			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.17990		16.34560			0.0000	0.00	0	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.47080		16.63870			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.67250		16.84230			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.79020		16.95970			0.0000	0.00	0	4,361
Total € / R Future												730,314.40	46	200,600
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			448.18150	599.107	18.15	0.9589	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			13.28150	5.507	18.15	0.0411	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			580.66120	714.824	14.33	0.9243	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			40.76120	15.824	14.33	0.0757	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			441.96360	530.793	14.63	0.6318	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			284.56360	212.593	14.63	0.3682	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			9.33840	10.624	14.11	0.0295	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,784.13840	1,624.224	14.11	0.9705	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			804.06060	671.280	13.18	0.7370	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			116.06060	144.880	13.18	0.2630	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			798.47990	910.462	15.48	0.7537	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			196.47990	146.862	15.48	0.2463	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			177.02450	131.087	15.66	0.2237	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			982.37720	1,103.316	15.92	0.8078	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			148.58580	108.329	15.94	0.1901	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			990.58580	1,111.929	15.94	0.8099	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			152.19180	111.121	15.90	0.1943	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			869.02450	984.687	15.66	0.7763	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			974.19180	1,094.721	15.90	0.8057	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			150.37720	109.716	15.92	0.1922	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			436.12390	502.726	13.93	0.4706	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			643.42390	545.726	13.93	0.5294	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,450.46770	3,606.580	19.15	0.9581	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			37.76770	29.579	19.15	0.0419	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			544.95010	461.367	14.28	0.4676	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			547.65010	628.367	14.28	0.5324	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			299.87960	248.582	15.62	0.2838	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,072.57960	1,185.582	15.62	0.7162	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			237.35010	200.438	16.55	0.2108	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,661.75010	1,790.538	16.55	0.7892	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,004.38180	885.997	13.44	0.6706	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			278.78180	326.097	13.44	0.3294	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			235.80440	199.118	16.56	0.2095	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,670.20440	1,799.218	16.56	0.7905	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	17.79	Call			234.26990	197.807	16.58	0.2083	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,678.66990	1,807.907	16.58	0.7917	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,389.93240	2,531.955	17.55	0.8740	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			135.53240	111.855	17.55	0.1260	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,094.12180	2,230.860	17.16	0.8453	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			169.72180	140.760	17.16	0.1547	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			865.74170	757.176	13.70	0.6076	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			370.14170	427.276	13.70	0.3924	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,120.22640	4,275.892	20.30	0.8966	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			138.92640	126.692	20.30	0.1034	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,327.09660	3,474.609	18.62	0.8690	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			536.98510	600.543	14.02	0.4097	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,336.33920	3,484.178	18.64	0.8694	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			175.03920	154.978	18.64	0.1306	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			348.46600	392.479	13.51	0.3132	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			401.48200	355.374	16.45	0.2767	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,772.78200	1,894.574	16.45	0.7233	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,946.31430	2,783.222	14.02	0.9490	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.61430	42.422	14.02	0.0510	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,025.68510	921.343	14.02	0.5903	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			403.79080	456.467	13.68	0.3454	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			399.56450	353.676	16.46	0.2755	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,780.86450	1,902.876	16.46	0.7245	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,607.08330	2,446.047	13.72	0.9251	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			58.38330	65.247	13.72	0.0749	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,287.16600	1,163.279	13.51	0.6868	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			175.79660	155.409	18.62	0.1310	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			397.66250	351.988	16.47	0.2744	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,788.96250	1,911.188	16.47	0.7256	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,477.49060	2,317.444	13.60	0.9136	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			68.79060	76.644	13.60	0.0864	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,192.49080	1,077.267	13.68	0.6546	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,046.33050	1,135.736	15.00	0.5410	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			818.63050	738.236	15.00	0.4590	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			794.74880	870.863	14.50	0.4695	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			987.04880	893.363	14.50	0.5305	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			946.58400	1,031.269	14.81	0.5146	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			878.88400	793.769	14.81	0.4854	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,002.15050	1,089.510	14.91	0.5296	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			844.45050	762.010	14.91	0.4704	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,029.11520	2,148.339	16.53	0.6963	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			526.80270	476.686	16.54	0.3027	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,037.10270	2,156.486	16.54	0.6973	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			530.84290	480.400	16.52	0.3048	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,021.14290	2,140.200	16.52	0.6952	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			528.81520	478.539	16.53	0.3037	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	742,703
Total € / R												730,314.40	46	943,303
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.03850		10.10680			0.0000	0.00	0	27,027
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.17020		10.24020			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.29880		10.36930			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.43760		10.50850			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	29,158
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			918.73110	978.891	14.20	0.9327	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			24.92720	16.940	14.23	0.0657	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			928.12720	988.440	14.23	0.9343	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			24.33730	16.501	14.26	0.0642	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			937.53730	998.001	14.26	0.9358	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			25.53110	17.390	14.20	0.0673	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			683.38030	728.639	12.70	0.7394	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			157.86760	132.600	12.66	0.2670	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			667.66760	712.400	12.66	0.7330	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			155.70900	130.706	12.68	0.2638	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			675.50900	720.506	12.68	0.7362	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			153.58030	128.840	12.70	0.2606	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			232.86080	205.053	12.72	0.3121	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			763.56080	806.253	12.72	0.6879	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			230.49120	202.895	12.74	0.3093	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			771.19120	814.094	12.74	0.6907	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			235.30960	207.232	12.70	0.3149	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			756.00960	798.432	12.70	0.6851	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			840.97680	885.753	12.92	0.7145	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			210.27680	184.553	12.92	0.2855	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			849.02200	891.056	12.79	0.6552	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			305.02270	276.331	12.81	0.3424	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			856.52270	898.731	12.81	0.6576	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			302.54980	274.023	12.83	0.3400	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			864.04980	906.423	12.83	0.6600	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			307.52200	278.656	12.79	0.3448	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	30,158
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.54420		10.64120			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.68520		10.78420			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.81960		10.91950			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.96420		11.06560			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			177.06520	136.960	13.57	0.3483	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			335.86520	392.760	13.57	0.6517	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			173.74850	134.220	13.60	0.3427	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			342.54850	400.021	13.60	0.6573	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			180.44090	139.753	13.54	0.3540	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			329.24090	385.553	13.54	0.6460	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			185.26120	154.699	14.30	0.2645	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			791.06120	859.499	14.30	0.7355	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			183.13230	152.861	14.33	0.2619	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			798.93230	867.661	14.33	0.7381	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			187.41560	156.558	14.28	0.2672	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			783.21560	851.358	14.28	0.7328	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			273.63310	238.920	14.24	0.3114	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			894.13310	959.320	14.24	0.6886	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			271.27550	236.806	14.26	0.3091	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			901.77550	967.206	14.26	0.6909	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			276.00950	241.055	14.22	0.3138	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			886.50950	951.455	14.22	0.6862	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			360.79470	322.441	14.18	0.3449	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			985.19470	1,048.241	14.18	0.6551	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			358.29250	320.150	14.20	0.3429	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			992.69250	1,055.951	14.20	0.6571	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			363.32040	324.750	14.17	0.3470	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			977.72040	1,040.550	14.17	0.6530	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.08530		14.23430			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.36850		14.52140			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.64060		14.79530			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.93920		15.09630			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			185.67130	141.504	15.67	0.2599	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			681.37130	786.204	15.67	0.7401	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			183.31360	139.641	15.70	0.2570	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			689.01360	794.341	15.70	0.7430	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			188.05680	143.392	15.64	0.2628	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			673.75680	778.092	15.64	0.7372	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			241.41250	201.248	16.77	0.2297	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,410.01250	1,522.748	16.77	0.7703	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			239.71340	199.802	16.78	0.2282	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	16/09/2019	Foreign Exchange Option	15.70	Put			1,418.31340	1,531.302	16.78	0.7718	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			243.12500	202.706	16.75	0.2312	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,401.72500	1,514.206	16.75	0.7688	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			399.61260	352.744	17.00	0.2937	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,554.31260	1,662.144	17.00	0.7063	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			397.56880	350.922	17.02	0.2924	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,562.26880	1,670.322	17.02	0.7076	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			395.54160	349.115	17.03	0.2911	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,570.24160	1,678.515	17.03	0.7089	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			476.41800	431.322	17.64	0.2933	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,010.11800	2,122.122	17.64	0.7067	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			474.43880	429.512	17.65	0.2922	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,018.13880	2,130.312	17.65	0.7078	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			478.40680	433.140	17.62	0.2944	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,002.10680	2,113.940	17.62	0.7056	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.12760		2.14940			0.0000	0.00	0	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.16960		2.19200			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.20940		2.23210			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.25420		2.27730			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	235
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			528.50320	407.926	13.01	0.4688	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			434.50320	531.926	13.01	0.5312	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			480.63900	368.407	13.11	0.4358	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			486.63900	592.407	13.11	0.5642	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			439.03960	333.882	13.26	0.4044	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			545.03960	657.881	13.26	0.5956	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,318.82270	2,491.743	15.18	0.8307	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			266.48500	211.575	15.00	0.1879	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,146.48500	2,315.575	15.00	0.8121	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			252.24470	199.285	15.09	0.1784	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,232.24470	2,403.285	15.09	0.8216	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			238.82270	187.743	15.18	0.1693	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			267.20030	218.094	15.70	0.1550	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,346.20030	3,524.094	15.70	0.8450	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			255.89200	207.895	15.75	0.1487	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,434.89200	3,613.895	15.75	0.8513	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			279.04420	228.798	15.65	0.1615	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,258.04420	3,434.798	15.65	0.8385	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,801.99480	3,983.130	15.93	0.8159	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			401.20170	348.911	15.82	0.1957	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,628.20170	3,806.911	15.82	0.8043	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			387.85840	336.791	15.87	0.1898	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,714.85840	3,894.791	15.87	0.8102	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			374.99480	325.130	15.93	0.1841	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	235
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79300		1.80650			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.81630		1.83080			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.83850		1.85350			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			719.86930	620.906	14.59	0.6303	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			254.86930	290.906	14.59	0.3697	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			659.57960	565.330	14.70	0.5945	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			294.57960	335.330	14.70	0.4055	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			783.71450	680.229	14.47	0.6657	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			218.71450	250.229	14.47	0.3343	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			792.05820	703.789	15.09	0.5117	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			684.05820	740.789	15.09	0.4883	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			748.12950	663.766	15.22	0.4902	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			740.12950	800.766	15.22	0.5098	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			838.20990	746.023	14.96	0.5337	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			630.20990	683.023	14.96	0.4663	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,009.10810	919.133	15.36	0.5226	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			874.10810	934.133	15.36	0.4774	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			965.94960	878.764	15.46	0.5058	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			930.94960	993.764	15.46	0.4942	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,054.01660	961.235	15.26	0.5397	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			819.01660	876.235	15.26	0.4603	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13780		0.13880			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13590		0.13820			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13340		0.13810			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13110		0.13570			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65220		1.65950			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.67590		1.68350			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.69810		1.70580			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47480		9.55720			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.59820		9.68250			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.71730		9.80210			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.84540		9.93240			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			94.14470	69.785	13.85	0.2246	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			456.94470	514.985	13.85	0.7754	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			92.02810	68.115	13.88	0.2201	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			464.82810	523.315	13.88	0.7799	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			96.30610	71.495	13.81	0.2293	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			449.10610	506.695	13.81	0.7707	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			263.89520	222.839	13.04	0.3983	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			431.39520	474.639	13.04	0.6017	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			260.41220	219.755	13.06	0.3939	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			437.91220	481.556	13.06	0.6061	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			267.42130	225.967	13.02	0.4026	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			424.92130	467.767	13.02	0.5974	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			237.58130	206.671	13.82	0.3093	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			785.48130	839.371	13.82	0.6907	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			235.20990	204.548	13.84	0.3066	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			793.10990	847.248	13.84	0.6934	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			239.97490	208.818	13.80	0.3119	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			777.87490	831.518	13.80	0.6881	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			303.71850	271.320	13.85	0.3343	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			891.31850	945.920	13.85	0.6657	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			301.28990	269.100	13.87	0.3320	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			898.88990	953.700	13.87	0.6680	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			306.16510	273.556	13.83	0.3366	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			883.76510	938.156	13.83	0.6634	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32360		1.33010			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.32920		1.33670			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33330		1.34270			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			101.00000	36.000		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

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	14/06/2019	Foreign Exchange Option	1.33	Call			1.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	64.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			201.00000	136.000		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			67.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	8.000		1.0000	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			33.00000	108.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			167.00000	92.000		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			27.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	67.000		1.0000	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			73.00000	167.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			127.00000	33.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31320		1.30880			0.0000	459,620.00	350	350
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31920		1.31480			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32450		1.32010			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33010		1.32570			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												459,620.00	350	350
Total QUANTO £ / \$												459,620.00	350	350
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13110		1.13340			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14000		1.14240			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14820		1.15060			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15710		1.15960			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	148
Total QUANTO € / \$												0.00	0	148
SGD / R	On	14/06/2019	Foreign Exchange Future			10.38640		10.46750			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.52200		10.60510			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.65320		10.73670			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			527.00100	457.824	12.28	0.7757	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			59.50100	71.424	12.28	0.2243	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			519.23160	450.427	12.29	0.7697	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			61.73160	74.027	12.29	0.2303	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			534.82770	465.286	12.26	0.7817	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			57.32770	68.886	12.26	0.2183	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			401.60140	348.655	12.73	0.5131	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			326.50140	356.655	12.73	0.4869	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			396.78040	344.485	12.75	0.5087	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			331.68040	362.485	12.75	0.4913	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			406.46720	352.873	12.71	0.5176	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			321.36720	350.873	12.71	0.4824	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			498.57750	447.258	13.03	0.5155	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			431.87750	464.058	13.03	0.4845	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			493.99450	443.163	13.05	0.5121	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			437.29450	469.963	13.05	0.4879	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			503.19570	451.393	13.01	0.5190	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			426.49570	458.193	13.01	0.4810	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.36990		2.38400			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.26450		2.27450			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.17340		2.18290			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.41030	0.328	33.88	0.0033	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,146.41030	1,160.428	33.88	0.9967	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.38510	0.308	33.88	0.0031	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,156.38510	1,170.408	33.88	0.9969	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.43710	0.350	33.88	0.0035	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,136.43710	1,150.450	33.88	0.9965	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			89.10960	84.080	20.11	0.4157	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			164.60960	169.580	20.11	0.5843	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			85.13460	80.287	20.08	0.4031	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			170.63460	175.787	20.08	0.5969	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			93.20800	87.996	20.15	0.4285	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			158.70800	163.496	20.15	0.5715	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			112.77280	107.882	21.30	0.4263	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			209.87280	214.482	21.30	0.5737	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			108.95640	104.126	21.27	0.4163	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			216.05640	220.726	21.27	0.5837	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			105.23450	100.465	21.24	0.4064	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			222.33450	227.065	21.24	0.5936	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									926 547 294.10	65,190	1,483,671
Total Options									4 956 432.02	20,600	7,402,591
Grand Total:									931,503,726.12	85,790	8,886,262