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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2019

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			13.99820		13.93830			0.0000	461,940.60	33	1,883
\$ / R On 17/04/2019 Foreign Exchange Future			14.00140		13.94160			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.01110		13.95130			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.01590		13.95610			0.0000	224,254.40	16	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.02070		13.96090			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.02230		13.96250			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.03380		13.97400			0.0000	0.00	0	32,500
\$ / R On 09/05/2019 Foreign Exchange Future			14.03710		13.97720			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.04370		13.98380			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.04700		13.98710			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.05530		13.99530			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.07010		14.01000			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.07340		14.01330			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.07830		14.01820			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.08000		14.01980			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.08990		14.02970			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.09650		14.03620			0.0000	748,157,641.00	53,074	857,859
\$ / R On 20/06/2019 Foreign Exchange Future			14.10640		14.04600			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.11960		14.05910			0.0000	564,784.00	40	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.12460		14.06400			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.12790		14.06730			0.0000	0.00	0	0

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\$ / R	On	31/07/2019	Foreign Exchange Future			14.17510		14.11410			0.0000	666,229.70	47	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.17680		14.11580			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.19720		14.13600			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.22590		14.16450			0.0000	184,936.70	13	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.23100		14.16950			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.23440		14.17290			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.23610		14.17460			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.24960		14.18800			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.25470		14.19310			0.0000	9,992,544.70	701	27,028
\$ / R	On	30/09/2019	Foreign Exchange Future			14.27840		14.21690			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.28180		14.22030			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.33110		14.26950			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.38140		14.32020			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.38660		14.32550			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.39010		14.32910			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.40590		14.34480			0.0000	144,059.00	10	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.43710		14.37550			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.44060		14.37890			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.49120		14.43010			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.53990		14.48010			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.54500		14.48550			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.56950		14.51020			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.60010		14.53980			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.65010		14.59070			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.71400		14.65780			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.73280		14.67750			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.82040		14.76540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.91390		14.85190			0.0000	0.00	0	0
Total \$ / R Future												760,396,390.10	53,934	1,082,871
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			203.04740	148.780	13.78	0.7068	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			31.34740	36.980	13.78	0.2932	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			516.33310	458.313	16.79	0.9271	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			7.93310	9.713	16.79	0.0729	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			506.73170	448.801	16.70	0.9236	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			8.33170	10.201	16.70	0.0764	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			449.60640	392.328	16.16	0.8993	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			11.20640	13.728	16.16	0.1007	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			468.54810	411.027	16.34	0.9082	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			10.14810	12.427	16.34	0.0918	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			300.13170	250.133	13.25	0.7072	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			51.43170	61.233	13.25	0.2928	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			610.80990	553.055	14.88	0.9171	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			12.10990	14.155	14.88	0.0829	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			563.66010	506.444	14.65	0.8994	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			14.96010	17.544	14.65	0.1006	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			1,088.66990	1,028.036	17.13	0.9780	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			4.76990	3.936	17.13	0.0220	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			270.11690	220.065	13.78	0.5762	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			121.01690	130.765	13.78	0.4238	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			3.14900	1.634	15.46	0.0097	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,045.64900	1,103.934	15.46	0.9903	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			966.42670	1,024.523	15.04	0.9869	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			3.92670	2.223	15.04	0.0131	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			91.11360	96.021	14.64	0.3208	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			378.61360	323.722	14.64	0.6792	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,649.64350	1,589.298	19.31	0.9921	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			2.14350	1.598	19.31	0.0079	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,998.48490	1,938.254	20.36	0.9971	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.98490	0.554	20.36	0.0029	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			541.07050	482.187	15.40	0.7989	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			53.57050	54.486	15.40	0.2011	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			895.43800	834.766	16.81	0.9276	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			17.93800	17.066	16.81	0.0724	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			31.66480	21.231	13.52	0.1020	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			504.16480	553.531	13.52	0.8980	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			192.66870	212.650	13.68	0.5719	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			180.16870	140.350	13.68	0.4281	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			103.72510	110.147	14.45	0.3574	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			341.22510	287.847	14.45	0.6426	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			351.25150	377.502	13.87	0.7158	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			127.25150	93.702	13.87	0.2842	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			263.46670	216.235	14.60	0.4895	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			207.46670	220.035	14.60	0.5105	660,105.30	3,000	65,000
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			217.59760	175.094	14.39	0.4305	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			241.59760	258.894	14.39	0.5695	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			565.24150	506.750	16.11	0.7448	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			89.24150	90.550	16.11	0.2552	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			126.95660	93.962	14.12	0.2730	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			384.15660	411.062	14.12	0.7270	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			384.01780	330.743	15.42	0.5982	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			161.21780	167.843	15.42	0.4018	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			184.88650	145.211	14.45	0.3679	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			302.08650	322.311	14.45	0.6321	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			288.14710	247.279	15.02	0.4888	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			231.94710	250.979	15.02	0.5112	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			746.55990	692.188	17.10	0.7820	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			83.65990	89.188	17.10	0.2180	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,526.65590	1,468.217	19.17	0.9370	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			21.95590	23.517	19.17	0.0630	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			440.32180	395.098	15.57	0.5967	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			185.62180	200.398	15.57	0.4033	0.00	0	61,000

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\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,289.16080	1,231.352	18.55	0.9058	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			34.46080	36.652	18.55	0.0942	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			442.91580	400.852	15.36	0.5695	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			222.91580	240.952	15.36	0.4305	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			223.88620	241.994	15.43	0.4247	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			460.58620	418.594	15.43	0.5753	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,797.54420	1,739.377	19.08	0.9446	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			20.84420	22.777	19.08	0.0554	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			240.32250	259.777	15.29	0.4483	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			427.02250	386.377	15.29	0.5517	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,038.29130	1,093.650	14.18	0.9380	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			24.99130	20.250	14.18	0.0620	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,070.83260	1,016.336	17.54	0.8315	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			74.13260	79.736	17.54	0.1685	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,147.38590	2,088.110	19.42	0.9699	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			10.68590	11.510	19.42	0.0301	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			37.11480	30.500	14.01	0.0886	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			910.41480	963.900	14.01	0.9114	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			2.31440	1.832	15.85	0.0065	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,880.51440	1,940.132	15.85	0.9935	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			654.70130	607.534	16.03	0.6762	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			164.50130	177.534	16.03	0.3238	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			237.70570	211.449	14.40	0.3639	19,030,446.00	90,000	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			437.40570	471.349	14.40	0.6361	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			324.22410	350.929	14.75	0.5261	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			354.52410	321.029	14.75	0.4739	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			288.96850	312.083	14.95	0.4841	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			409.26850	372.183	14.95	0.5159	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			253.93510	274.388	15.21	0.4395	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			474.23510	434.488	15.21	0.5605	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			124.72570	107.699	13.96	0.2210	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			660.92570	704.199	13.96	0.7790	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			253.01050	272.005	15.38	0.4245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			416.40080	447.737	14.56	0.6028	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,395.40330	1,454.454	13.48	0.9742	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			9.20330	7.954	13.48	0.0258	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			156.39420	136.477	14.11	0.2623	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			592.59420	632.977	14.11	0.7377	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			551.49070	509.009	15.51	0.5956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			21.28280	23.517	18.93	0.0516	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			852.42290	902.497	13.70	0.8661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			66.22290	55.997	13.70	0.1339	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			269.26230	289.486	15.25	0.4453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			483.06230	442.986	15.25	0.5547	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			280.20080	251.237	14.56	0.3972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			44.09450	47.764	18.49	0.0962	0.00	0	39,589

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\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		286.49280	307.996	15.12	0.4666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		450.29280	411.496	15.12	0.5334	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,883.33480	1,825.821	18.73	0.9316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		29.53480	32.321	18.73	0.0684	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,075.08280	2,017.017	18.93	0.9484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		331.07380	299.141	14.71	0.4434	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,518.72030	1,462.700	18.35	0.8843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		54.92030	59.200	18.35	0.1157	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		336.15660	361.992	14.82	0.5245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		369.95660	335.492	14.82	0.4755	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,647.89450	1,591.264	18.49	0.9038	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		91.99750	98.287	17.39	0.1820	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		163.06600	174.949	16.29	0.2978	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		776.86600	728.449	16.29	0.7022	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,353.54790	1,297.739	17.92	0.8581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		69.74790	74.239	17.92	0.1419	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		367.27380	395.641	14.71	0.5566	791,281.80	2,000	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		31.96290	26.198	13.51	0.0722	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		167.21870	179.438	16.24	0.3042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		761.01870	712.938	16.24	0.6958	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,927.24300	3,866.715	23.25	0.9926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		3.44300	3.215	23.25	0.0074	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,155.79750	1,101.787	17.39	0.8180	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		376.72370	405.677	14.68	0.5658	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		601.53460	557.499	15.69	0.6227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		217.73460	233.999	15.69	0.3773	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,988.48170	1,930.649	18.84	0.9414	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		24.68170	27.149	18.84	0.0586	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,068.16290	1,122.698	13.51	0.9278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		50.80100	54.852	18.40	0.1084	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		426.79470	458.732	14.53	0.6121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		270.59470	242.232	14.53	0.3879	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,629.30980	1,572.761	18.47	0.9012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		45.50980	49.261	18.47	0.0988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		320.52370	289.177	14.68	0.4342	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		29.98980	24.515	13.50	0.0683	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,911.92930	1,854.324	18.76	0.9344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		28.12930	30.824	18.76	0.0656	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		453.61810	487.068	14.46	0.6352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		247.41810	220.568	14.46	0.3648	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,564.60100	1,508.352	18.40	0.8916	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		34.16050	37.237	18.64	0.0775	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		860.66840	910.951	13.69	0.8691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		64.46840	54.451	13.69	0.1309	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		915.28430	864.481	16.72	0.7517	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		131.48430	140.981	16.72	0.2483	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,086.18980	1,141.015	13.50	0.9317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			178.07260	191.172	16.11	0.3205	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			47.39830	39.509	13.61	0.1012	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			953.59830	1,006.009	13.61	0.8988	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,299.71890	1,357.185	13.32	0.9662	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			13.51890	10.685	13.32	0.0338	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,797.96050	1,740.737	18.64	0.9225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			558.53510	515.826	15.54	0.5995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,346.41840	3,406.678	20.49	0.9995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.21840	0.178	20.49	0.0005	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,760.83970	1,820.471	14.94	0.9873	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			4.63970	3.971	14.94	0.0127	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			721.87260	674.672	16.11	0.6795	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			231.81490	249.180	15.56	0.3965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			565.61490	522.680	15.56	0.6035	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			228.92970	246.071	15.59	0.3927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			572.72970	529.571	15.59	0.6073	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			234.73510	252.326	15.54	0.4005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			138.39710	148.381	16.62	0.2593	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			61.06430	51.456	13.68	0.1252	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			784.82890	736.244	16.31	0.7053	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			161.02890	172.744	16.31	0.2947	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,666.52100	1,609.810	18.51	0.9064	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			42.72100	46.310	18.51	0.0936	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			882.19710	831.881	16.62	0.7407	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			71.69900	60.836	13.72	0.1430	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			833.13940	783.597	16.47	0.7235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			149.33940	160.097	16.47	0.2765	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,732.01740	1,675.040	18.57	0.9148	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			38.21740	41.540	18.57	0.0852	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			877.26430	927.956	13.68	0.8748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			285.07430	255.811	14.58	0.4018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			857.62030	807.626	16.55	0.7322	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			143.82030	154.126	16.55	0.2678	616,504.40	4,000	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,592.26750	1,535.887	18.43	0.8958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			48.46750	52.387	18.43	0.1042	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			827.89900	877.336	13.72	0.8570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			616.13730	571.676	15.74	0.6301	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,140.84400	1,196.478	13.45	0.9424	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			24.64400	19.978	13.45	0.0576	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			340.28260	366.659	14.80	0.5290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			364.08260	330.159	14.80	0.4710	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			411.27430	442.311	14.58	0.5982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			43.40900	36.048	13.59	0.0939	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,335.31300	1,279.645	17.87	0.8548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			71.51300	76.145	17.87	0.1452	0.00	0	14,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			771.97770	819.844	13.78	0.8345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			85.77770	73.344	13.78	0.1655	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			212.33730	228.176	15.74	0.3699	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			516.81050	475.505	15.38	0.5755	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			811.73310	860.733	13.74	0.8508	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			75.53310	64.233	13.74	0.1492	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,610.76710	1,554.301	18.45	0.8986	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			46.96710	50.801	18.45	0.1014	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			979.60900	1,032.549	13.59	0.9061	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			237.69070	255.509	15.51	0.4044	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,068.26640	1,015.268	17.15	0.7964	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			104.46640	111.768	17.15	0.2036	0.00	0	17,500
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,180.90870	3,120.599	20.74	0.9842	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			6.90870	6.999	20.74	0.0158	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			838.59420	789.626	16.38	0.7115	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			164.59420	176.027	16.38	0.2885	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,945.40980	1,887.956	18.88	0.9132	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			44.50980	47.556	18.88	0.0868	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			332.28300	354.840	15.08	0.4814	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			473.18300	435.240	15.08	0.5186	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,289.89520	2,231.247	19.44	0.9414	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			93.92680	99.750	17.73	0.1679	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			40.12490	33.243	13.17	0.0827	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,099.22490	1,152.843	13.17	0.9173	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,222.99000	1,169.709	17.37	0.8033	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			112.09000	119.309	17.37	0.1967	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			28.99520	30.847	19.44	0.0586	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			314.37800	335.766	15.20	0.4619	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			505.27800	466.166	15.20	0.5381	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			405.58960	433.990	14.73	0.5549	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			366.48960	334.390	14.73	0.4451	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,364.82680	1,310.150	17.73	0.8321	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			73.34100	62.512	13.51	0.1340	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			947.34100	997.112	13.51	0.8660	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,402.06980	2,343.522	19.60	0.9424	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			29.36980	31.422	19.60	0.0576	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			756.60100	800.220	13.94	0.7802	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			139.30100	122.320	13.94	0.2198	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,102.24070	2,044.825	18.87	0.8841	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			76.34070	79.925	18.87	0.1159	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			433.02380	456.167	15.01	0.5081	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			518.92380	481.067	15.01	0.4919	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,441.84450	2,383.351	19.49	0.9130	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			549.86730	511.019	15.12	0.5086	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			55.94450	58.451	19.49	0.0870	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			72.30110	62.996	13.62	0.1171	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			1,186.40110	1,238.096	13.62	0.8829	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,381.41650	1,328.077	17.40	0.7809	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			155.51650	163.177	17.40	0.2191	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			413.96730	436.119	15.12	0.4914	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			120.56440	106.837	13.83	0.1760	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			996.36440	1,043.637	13.83	0.8240	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,293.01350	2,234.800	19.07	0.8878	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			79.01350	82.000	19.07	0.1122	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			714.65390	672.023	15.55	0.5684	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			370.65390	389.223	15.55	0.4316	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,267.43060	2,209.640	18.89	0.8678	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			101.93060	105.540	18.89	0.1322	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			517.73440	542.244	15.02	0.5264	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			553.23440	516.344	15.02	0.4736	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,613.81510	2,554.953	19.50	0.8966	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			78.31510	80.853	19.50	0.1034	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			97.76130	86.820	13.73	0.1360	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,262.26130	1,312.720	13.73	0.8640	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,542.56440	1,488.532	17.52	0.7719	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			187.06440	194.432	17.52	0.2281	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			497.88520	520.559	15.09	0.5115	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			583.38520	544.659	15.09	0.4885	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			164.49870	148.321	13.89	0.2040	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,043.99870	1,089.321	13.89	0.7960	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			866.67780	821.271	15.85	0.5990	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			369.57780	385.671	15.85	0.4010	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,846.70370	4,786.110	23.10	0.9710	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			21.30370	22.210	23.10	0.0290	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			931.06360	884.843	15.97	0.6101	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			369.06360	384.443	15.97	0.3899	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			409.63310	379.152	14.57	0.3780	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			3,059.53640	2,999.224	20.10	0.9107	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			72.63640	73.924	20.10	0.0893	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,287.71270	1,337.359	13.77	0.8521	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			114.61270	102.659	13.77	0.1479	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			692.48380	723.182	14.59	0.6162	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			419.38380	388.482	14.59	0.3838	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			3,001.62220	2,941.377	19.97	0.9080	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			74.72220	76.077	19.97	0.0920	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			389.09020	405.278	15.85	0.4040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			895.99020	850.578	15.85	0.5960	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,445.60360	4,386.503	23.24	0.9519	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			38.70360	41.203	23.24	0.0481	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			755.86670	789.099	14.43	0.6513	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			362.76670	334.399	14.43	0.3487	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,575.30560	2,516.568	19.23	0.8797	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			98.40560	101.268	19.23	0.1203	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			931.98700	885.892	15.94	0.6077	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call			375.08700	390.592	15.94	0.3923	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,565.94890	2,507.239	19.22	0.8790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			99.04890	101.939	19.22	0.1210	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			356.35330	370.946	16.06	0.3763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			983.25330	936.246	16.06	0.6237	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			975.00730	1,017.022	14.02	0.7530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			221.90730	202.322	14.02	0.2470	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			783.62070	817.918	14.36	0.6659	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			340.52070	313.218	14.36	0.3341	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			480.46520	447.091	14.76	0.4188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			633.56520	661.791	14.76	0.5812	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			968.17350	1,009.987	14.03	0.7504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			225.07350	205.287	14.03	0.2496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			961.36640	1,002.981	14.04	0.7477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			228.26640	208.281	14.04	0.2523	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,846.34980	1,790.772	17.96	0.8022	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			169.44980	175.472	17.96	0.1978	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,107.86630	3,047.500	20.22	0.9129	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			70.96630	72.200	20.22	0.0871	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,447.45050	3,508.604	17.84	0.9931	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.35050	3.904	17.84	0.0069	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,741.77810	1,799.882	14.21	0.9268	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			48.67810	45.182	14.21	0.0732	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			383.42580	399.339	15.88	0.3993	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			910.32580	864.639	15.88	0.6007	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,569.42260	1,515.123	17.41	0.7587	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			212.52260	219.823	17.41	0.2413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			667.39860	697.061	14.66	0.6016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			444.29860	412.361	14.66	0.3984	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,789.73150	3,728.831	21.82	0.9365	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			52.83150	53.531	21.82	0.0635	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			557.60850	582.333	14.99	0.5323	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			574.50850	537.633	14.99	0.4677	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,711.39110	3,650.536	21.64	0.9343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			54.49110	55.236	21.64	0.0657	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			510.65380	532.599	15.19	0.4989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			647.55380	607.899	15.19	0.5011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,320.08710	4,259.395	23.06	0.9486	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			43.18710	44.095	23.06	0.0514	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			211.07380	218.299	17.43	0.2398	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,577.97380	1,523.599	17.43	0.7602	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			610.30080	637.522	14.83	0.5667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			507.20080	472.822	14.83	0.4333	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			239.02350	247.641	17.09	0.2678	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			1,425.92350	1,372.941	17.09	0.7322	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,506.20070	3,445.480	21.16	0.9280	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			59.30070	60.180	21.16	0.0720	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			697.59290	728.501	14.58	0.6191	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			414.49290	383.802	14.58	0.3809	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,147.65990	5,087.485	23.24	0.9720	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			20.75990	22.185	23.24	0.0280	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,474.63200	4,415.475	23.24	0.9529	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			37.73200	40.175	23.24	0.0471	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			652.71430	681.760	14.70	0.5928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			459.61430	427.060	14.70	0.4072	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			587.77600	614.008	14.89	0.5523	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			534.67600	499.308	14.89	0.4477	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,513.37180	4,454.141	23.24	0.9543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			36.47180	38.841	23.24	0.0457	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			278.59210	254.511	14.16	0.2907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			871.69210	909.211	14.16	0.7093	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,143.25010	4,082.182	22.65	0.9450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			46.35010	46.882	22.65	0.0550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,110.41720	1,156.072	13.91	0.8008	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			167.31720	151.372	13.91	0.1992	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			403.63640	420.523	15.76	0.4161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			860.53640	815.823	15.76	0.5839	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			812.17070	847.541	14.29	0.6805	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			319.07070	292.841	14.29	0.3195	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,185.77130	1,233.226	13.85	0.8241	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			142.67130	128.526	13.85	0.1759	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,123.57210	4,062.512	22.60	0.9446	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			46.67210	47.212	22.60	0.0554	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			298.42810	273.274	14.23	0.3051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			841.52810	877.974	14.23	0.6949	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			757.57950	715.116	15.49	0.5464	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			450.67950	469.816	15.49	0.4536	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,143.04060	1,093.428	16.44	0.6684	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			306.14060	318.128	16.44	0.3316	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,535.34200	1,481.336	17.33	0.7527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			218.44200	226.036	17.33	0.2473	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			772.42130	806.293	14.39	0.6601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			349.32130	321.593	14.39	0.3399	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			499.52700	520.958	15.24	0.4907	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			666.42700	626.258	15.24	0.5093	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			202.45200	209.413	17.54	0.2312	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,629.35200	1,574.713	17.54	0.7688	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			596.69650	623.321	14.87	0.5580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			523.59650	488.621	14.87	0.4420	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			522.02170	544.489	15.13	0.5071	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			628.92170	589.789	15.13	0.4929	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,119.69570	1,070.418	16.39	0.6623	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			312.79570	325.118	16.39	0.3377	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			348.62690	362.843	16.12	0.3696	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			1,005.52690	958.143	16.12	0.6304	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			464.13270	483.906	15.42	0.4640	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			731.03270	689.206	15.42	0.5360	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,245.93780	1,194.962	16.68	0.6936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			279.03780	289.662	16.68	0.3064	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,410.55130	1,462.497	13.67	0.8812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			87.45130	77.797	13.67	0.1188	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			702.73310	733.852	14.57	0.6220	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			127.46940	130.825	18.82	0.1458	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,410.56940	2,352.425	18.82	0.8542	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,681.07840	1,626.629	17.54	0.7634	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			217.97840	225.029	17.54	0.2366	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			577.69800	601.411	15.04	0.5283	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			610.79800	573.011	15.04	0.4717	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			598.17170	623.514	14.97	0.5418	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			581.27170	545.114	14.97	0.4582	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,773.39440	2,714.183	19.43	0.8835	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			100.29440	102.583	19.43	0.1165	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			121.47560	109.196	13.79	0.1495	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,338.37560	1,387.596	13.79	0.8505	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			204.00110	185.981	14.00	0.2230	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,094.30110	1,137.781	14.00	0.7770	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,581.65770	2,523.813	18.94	0.8443	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			151.15770	154.913	18.94	0.1557	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			679.12870	705.012	15.02	0.5549	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			609.62870	573.912	15.02	0.4451	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,844.77780	1,790.567	17.73	0.7597	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,126.82940	1,168.845	14.10	0.7575	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,413.93130	1,462.274	13.88	0.8398	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			144.43130	131.174	13.88	0.1602	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			244.27780	251.667	17.73	0.2403	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,942.84540	2,883.947	19.52	0.8722	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			122.34540	125.047	19.52	0.1278	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			657.59830	682.631	15.09	0.5425	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			638.09830	601.531	15.09	0.4575	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			247.32940	227.745	14.10	0.2425	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,723.34870	2,666.499	19.03	0.8355	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			173.54870	177.899	19.03	0.1645	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			752.30600	778.583	15.06	0.5658	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			632.10600	597.183	15.06	0.4342	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,084.38890	3,025.354	19.58	0.8623	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			660.31550	624.609	15.13	0.4457	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			144.58890	146.754	19.58	0.1377	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			163.87010	149.979	13.94	0.1674	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,484.07010	1,531.379	13.94	0.8326	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,979.69070	1,926.283	17.87	0.7550	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			269.89070	277.683	17.87	0.2450	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			730.51550	756.009	15.13	0.5543	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			288.08240	267.464	14.18	0.2562	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,173.58240	1,214.064	14.18	0.7438	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			1,040.95890	997.175	15.99	0.5692	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			530.05890	547.275	15.99	0.4308	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,061.95660	1,098.529	14.36	0.6949	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			377.15660	352.629	14.36	0.3051	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,698.56040	2,642.210	18.93	0.8240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			193.36040	198.110	18.93	0.1760	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,704.28960	5,645.175	22.82	0.9513	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,802.95830	1,751.060	17.54	0.7185	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			331.28310	340.400	17.50	0.2840	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,786.48310	1,734.500	17.50	0.7160	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			592.64500	559.424	14.94	0.4089	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,494.69110	1,541.213	13.98	0.8243	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			179.89110	165.313	13.98	0.1757	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			329.51340	338.673	17.52	0.2827	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,794.71340	1,742.773	17.52	0.7173	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			327.75830	336.960	17.54	0.2815	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			278.24790	285.981	17.96	0.2442	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			832.10250	860.141	14.93	0.5934	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			587.30250	554.241	14.93	0.4066	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,825.88710	2,769.103	19.12	0.8347	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			180.68710	185.003	19.12	0.1653	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			827.44500	855.324	14.94	0.5911	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			245.79180	252.368	18.28	0.2187	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			841.49490	869.849	14.90	0.5980	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			576.69490	543.949	14.90	0.4020	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			822.81170	850.532	14.96	0.5889	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			598.01170	564.632	14.96	0.4111	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			2,063.44790	2,010.081	17.96	0.7558	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			144.77140	133.194	13.93	0.1485	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			909.98260	940.597	14.71	0.6303	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			505.18260	474.697	14.71	0.3697	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,429.54750	2,374.270	18.53	0.7985	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			224.34750	230.170	18.53	0.2015	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,270.99180	2,216.468	18.28	0.7813	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			764.11380	726.121	15.35	0.4758	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			880.03550	909.671	14.80	0.6164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			535.23550	503.771	14.80	0.3836	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,253.52240	2,199.087	18.26	0.7793	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			248.32240	254.987	18.26	0.2207	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,619.57140	1,669.094	13.93	0.8515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			268.29220	275.668	18.05	0.2365	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			983.42390	1,016.361	14.52	0.6628	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			438.62390	410.461	14.52	0.3372	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,853.30480	2,796.435	19.16	0.8369	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			178.10480	182.335	19.16	0.1631	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			698.91380	722.021	15.35	0.5242	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			154.74420	155.662	19.72	0.1404	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			846.22530	874.740	14.89	0.6003	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			571.42530	538.840	14.89	0.3997	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,166.63530	2,112.667	18.12	0.7689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			261.43530	268.567	18.12	0.2311	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,123.49220	2,069.768	18.05	0.7635	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			49.08960	51.075	22.82	0.0487	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,485.66270	2,544.426	13.90	0.9590	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			30.86270	28.526	13.90	0.0410	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,517.60610	1,564.548	13.96	0.8297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			172.80610	158.648	13.96	0.1703	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,189.94420	3,129.762	19.72	0.8596	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,870.90090	2,814.830	19.09	0.8273	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			196.40090	201.930	19.09	0.1727	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			827.96300	855.966	15.06	0.5766	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			652.46300	618.867	15.06	0.4234	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,234.12200	3,175.751	19.72	0.8515	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			169.62200	172.851	19.72	0.1485	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			183.07960	169.042	13.98	0.1733	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,558.57960	1,606.142	13.98	0.8267	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,127.94650	2,075.598	17.99	0.7519	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			293.44650	302.698	17.99	0.2481	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			805.89150	833.168	15.13	0.5658	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			680.39150	646.068	15.13	0.4342	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			327.68500	306.666	14.28	0.2678	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,216.58500	1,257.266	14.28	0.7322	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			365.14910	343.567	14.37	0.2776	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,255.24910	1,294.767	14.37	0.7224	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,035.05280	996.432	15.85	0.5141	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			735.15280	756.332	15.85	0.4859	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			401.91490	380.179	14.43	0.2857	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,297.41490	1,335.179	14.43	0.7143	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,642.54090	2,698.152	13.06	0.9517	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			42.34090	38.652	13.06	0.0483	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,094.55540	1,124.899	14.82	0.6350	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			594.35540	565.399	14.82	0.3650	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,827.04810	2,774.880	18.76	0.7808	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			297.24810	304.380	18.76	0.2192	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			531.92420	545.889	16.94	0.3654	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,641.72420	1,596.389	16.94	0.6346	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			529.67000	543.566	16.96	0.3641	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,649.47000	1,604.066	16.96	0.6359	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,597.47200	1,639.994	14.23	0.7862	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			277.27200	260.494	14.23	0.2138	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			534.19000	548.224	16.93	0.3667	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,633.99000	1,588.725	16.93	0.6333	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			813.71840	836.413	15.67	0.5138	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			963.51840	926.913	15.67	0.4862	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,624.97350	2,573.722	18.47	0.7621	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			325.17350	333.222	18.47	0.2379	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,215.71050	1,250.883	14.57	0.6795	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			485.51050	461.383	14.57	0.3205	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,602.86240	3,545.212	20.13	0.8307	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			233.06240	234.712	20.13	0.1693	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,443.42320	2,393.110	18.21	0.7436	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			353.62320	362.610	18.21	0.2564	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,691.19030	1,734.731	14.14	0.8078	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			240.99030	225.231	14.14	0.1922	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			871.28140	895.605	15.47	0.5407	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			871.08140	836.105	15.47	0.4593	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,460.38610	3,402.983	19.81	0.8241	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			240.58610	242.483	19.81	0.1759	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,764.22720	1,809.014	14.04	0.8242	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			214.02720	199.514	14.04	0.1758	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			916.12170	941.694	15.33	0.5608	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			805.92170	772.194	15.33	0.4392	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			439.01180	416.561	14.51	0.2926	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,338.81180	1,376.661	14.51	0.7074	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			474.30800	451.038	14.61	0.2990	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,375.00800	1,411.138	14.61	0.7010	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			512.67310	490.949	14.75	0.3041	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,430.47310	1,464.949	14.75	0.6959	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,843.21350	2,894.769	13.50	0.9374	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			65.71350	61.969	13.50	0.0626	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,190.14860	1,215.754	15.27	0.6119	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			762.64860	732.954	15.27	0.3881	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,983.79660	2,934.328	18.85	0.7497	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,321.94750	1,283.631	16.38	0.5289	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			401.29660	407.128	18.85	0.2503	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			836.25910	853.161	16.39	0.4697	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,328.75910	1,290.361	16.39	0.5303	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			833.08440	849.904	16.41	0.4683	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,335.58440	1,297.104	16.41	0.5317	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			839.44750	856.431	16.38	0.4711	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			1,475.83800	1,436.812	16.65	0.5386	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			871.23800	887.212	16.65	0.4614	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			973.52280	994.120	16.64	0.4819	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,471.62280	1,430.220	16.64	0.5181	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			970.32310	990.838	16.66	0.4807	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,478.42310	1,436.938	16.66	0.5193	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			976.72760	997.415	16.63	0.4832	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,464.82760	1,423.515	16.63	0.5168	0.00	0	0
Total \$ / R Option												21,098,337.50	99,000	6,657,388
Total \$ / R												781,494,727.60	152,934	7,740,259
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.09650		14.03620			0.0000	140,965.00	10	449
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.25470		14.19310			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.40590		14.34480			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.56950		14.51020			0.0000	0.00	0	0
Total \$ / R MAXI Future												140,965.00	10	449
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			23,181.49340	24,912.297	15.56	0.3965	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			56,561.49340	52,262.297	15.56	0.6035	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			22,892.97330	24,601.440	15.59	0.3926	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			57,272.97330	52,951.440	15.59	0.6074	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			23,473.51460	25,226.871	15.53	0.4004	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			55,853.51460	51,576.871	15.53	0.5996	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			38,909.01530	40,527.797	15.85	0.4040	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			89,599.01530	85,057.797	15.85	0.5960	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			38,624.90640	40,229.713	15.87	0.4017	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			90,314.90640	85,759.713	15.87	0.5983	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			39,195.64130	40,828.132	15.83	0.4064	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			88,885.64130	84,358.132	15.83	0.5936	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			87,024.99320	89,956.399	14.82	0.6118	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			54,544.99320	51,366.399	14.82	0.3882	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			86,539.66350	89,454.816	14.84	0.6095	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			55,059.66350	51,864.816	14.84	0.3905	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			87,513.25640	90,460.499	14.81	0.6141	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			54,033.25640	50,870.499	14.81	0.3859	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			80,634.98680	82,882.882	15.70	0.5103	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			97,614.98680	93,932.882	15.70	0.4897	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			80,269.19910	82,506.652	15.71	0.5086	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			98,249.19910	94,556.652	15.71	0.4914	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			81,002.53130	83,261.468	15.68	0.5121	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			96,982.53130	93,311.468	15.68	0.4879	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												140,965.00	10	449

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			18.32530		18.24930			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.35870		18.28280			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.36780		18.29190			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.46610		18.39000			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.50910		18.43300			0.0000	66,503,196.30	3,593	118,951
£ / R	On	16/09/2019	Foreign Exchange Future			18.80210		18.72390			0.0000	0.00	0	22,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.07710		18.99970			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.37490		19.29980			0.0000	0.00	0	4,674
Total £ / R Future												66,503,196.30	3,593	159,169
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			61.56080	29.999	13.68	0.2026	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			200.86080	245.299	13.68	0.7974	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			149.08310	107.033	14.12	0.3118	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			321.88310	355.733	14.12	0.6882	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			51.32040	33.893	14.54	0.1155	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			663.22040	721.693	14.54	0.8845	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			1,021.55920	950.347	15.26	0.7690	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			131.55920	136.447	15.26	0.2310	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			365.00960	380.378	14.13	0.4679	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			562.00960	501.278	14.13	0.5321	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			361.21420	376.385	14.14	0.4644	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			568.21420	507.285	14.14	0.5356	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			368.83800	384.406	14.11	0.4715	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			555.83800	495.306	14.11	0.5285	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			258.99670	215.268	13.84	0.3049	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			691.99670	724.368	13.84	0.6951	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			675.20090	690.301	14.07	0.5166	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			761.30090	698.201	14.07	0.4834	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			495.88800	443.373	13.91	0.3596	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			949.78800	975.473	13.91	0.6404	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			543.54420	555.058	14.37	0.4417	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			969.64420	902.958	14.37	0.5583	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			670.97770	685.954	14.08	0.5144	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			767.07770	703.854	14.08	0.4856	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			666.77650	681.635	14.09	0.5121	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			772.87650	709.535	14.09	0.4879	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			575.37660	585.866	15.03	0.3818	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,525.67660	1,458.766	15.03	0.6182	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,328.50990	3,253.721	16.73	0.8443	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			198.20990	200.821	16.73	0.1557	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			572.60620	582.934	15.04	0.3803	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,532.90620	1,465.834	15.04	0.6197	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			569.85470	580.022	15.04	0.3788	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,540.15470	1,472.922	15.04	0.6212	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,037.13810	1,058.941	14.31	0.5816	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			787.43810	731.841	14.31	0.4184	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		747.58720	760.844	15.23	0.4050	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		1,737.78720	1,675.944	15.23	0.5950	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Put		946.69350	895.441	14.53	0.4170	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Call		1,246.49350	1,270.341	14.53	0.5830	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		744.70150	757.793	15.23	0.4037	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		1,744.90150	1,682.893	15.23	0.5963	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		741.82700	754.746	15.24	0.4025	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		1,752.02700	1,689.846	15.24	0.5975	0.00	0	0
Total £ / R Option											0.00	0	2,500	
Total £ / R											66,503,196.30	3,593	161,669	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12710	0.12710		0.0000	0.00	0	0	
¥ / R	On	16/09/2019		Foreign Exchange Future			0.12950	0.12950		0.0000	0.00	0	0	
¥ / R	On	13/12/2019		Foreign Exchange Future			0.13170	0.13180		0.0000	0.00	0	0	
¥ / R	On	16/03/2020		Foreign Exchange Future			0.13430	0.13440		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	0	
¥ / R	On	14/06/2019	0.14	Put				1,352.04360	1,352.243	19.42	0.8745	0.00	0	0
¥ / R	On	14/06/2019	0.12	Call				778.69960	778.007	14.42	0.8370	0.00	0	0
¥ / R	On	14/06/2019	0.12	Put				68.69960	68.007	14.42	0.1630	0.00	0	0
¥ / R	On	14/06/2019	0.13	Call				239.23620	238.947	17.04	0.3895	0.00	0	0
¥ / R	On	14/06/2019	0.13	Put				529.23620	528.947	17.04	0.6105	0.00	0	0
¥ / R	On	14/06/2019	0.14	Call				62.04360	62.243	19.42	0.1255	0.00	0	0
¥ / R	On	16/09/2019	0.12	Call				1,093.57890	1,095.193	14.58	0.8001	0.00	0	0
¥ / R	On	16/09/2019	0.12	Put				143.57890	145.193	14.58	0.1999	0.00	0	0
¥ / R	On	16/09/2019	0.13	Call				545.14050	546.169	16.77	0.5081	0.00	0	0
¥ / R	On	16/09/2019	0.13	Put				595.14050	596.169	16.77	0.4919	0.00	0	0
¥ / R	On	16/09/2019	0.14	Call				255.21740	257.615	18.47	0.2807	0.00	0	0
¥ / R	On	16/09/2019	0.14	Put				1,305.21740	1,307.615	18.47	0.7193	0.00	0	0
¥ / R	On	13/12/2019	0.12	Call				1,364.65380	1,358.490	14.59	0.7985	0.00	0	0
¥ / R	On	13/12/2019	0.12	Put				184.65380	188.490	14.59	0.2015	0.00	0	0
¥ / R	On	13/12/2019	0.13	Call				807.57240	804.178	16.72	0.5649	0.00	0	0
¥ / R	On	13/12/2019	0.13	Put				627.57240	634.178	16.72	0.4351	0.00	0	0
¥ / R	On	13/12/2019	0.14	Call				458.94250	457.737	18.13	0.3684	0.00	0	0
¥ / R	On	13/12/2019	0.14	Put				1,278.94250	1,287.737	18.13	0.6316	0.00	0	0
¥ / R	On	16/03/2020	0.14	Call				692.98020	691.324	18.00	0.4394	0.00	0	0
¥ / R	On	16/03/2020	0.14	Put				1,252.98020	1,261.324	18.00	0.5606	0.00	0	0
¥ / R	On	16/03/2020	0.15	Call				441.49490	441.095	19.11	0.3060	0.00	0	0
¥ / R	On	16/03/2020	0.15	Put				2,001.49490	2,011.095	19.11	0.6940	0.00	0	0
¥ / R	On	16/03/2020	0.13	Call				1,080.58090	1,077.297	16.63	0.6114	0.00	0	0
¥ / R	On	16/03/2020	0.13	Put				640.58090	647.297	16.63	0.3886	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			15.78730		15.68640			0.0000	63,149.20	4	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.82200		15.72100			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.93360		15.83180			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			15.96560		15.86360			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			15.97840		15.87640			0.0000	6,071,792.00	380	120,368
€ / R	On	14/08/2019	Foreign Exchange Future			16.17720		16.07300			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.28470		16.17990			0.0000	0.00	0	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.57660		16.47080			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.78000		16.67250			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.89610		16.79020			0.0000	0.00	0	4,361
Total € / R Future												6,134,941.20	384	200,304
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			599.10730	498.534	17.60	0.9514	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			5.50730	5.834	17.60	0.0486	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			714.82360	617.516	13.82	0.9050	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			15.82360	19.515	13.82	0.0950	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			530.79350	457.847	14.30	0.5903	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			212.59350	241.447	14.30	0.4097	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			10.62390	8.340	14.33	0.0235	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,624.22390	1,723.940	14.33	0.9765	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			671.27970	742.230	12.98	0.7780	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			144.87970	113.830	12.98	0.2220	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			910.46220	826.116	15.20	0.7277	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			146.86220	164.515	15.20	0.2723	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			131.08660	147.284	15.40	0.2480	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,103.31580	1,015.152	15.68	0.7864	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			108.32870	121.976	15.70	0.2113	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,111.92870	1,023.576	15.70	0.7887	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			111.12060	125.146	15.66	0.2159	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			984.68660	898.884	15.40	0.7520	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,094.72060	1,006.746	15.66	0.7841	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			109.71580	123.552	15.68	0.2136	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			502.72620	446.377	13.75	0.4389	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			545.72620	593.577	13.75	0.5611	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,606.57950	3,504.396	18.94	0.9553	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			29.57950	31.596	18.94	0.0447	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			461.36670	499.602	14.02	0.4975	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			628.36670	562.402	14.02	0.5025	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			248.58210	269.797	15.39	0.3042	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,185.58210	1,102.597	15.39	0.6958	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,790.53790	1,699.851	16.32	0.7761	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			326.09720	283.379	13.22	0.3006	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			199.11760	213.125	16.34	0.2226	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,799.21760	1,708.425	16.34	0.7774	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			197.80720	211.710	16.35	0.2213	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,807.90720	1,717.010	16.35	0.7787	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	17.77	Call			200.43790	214.551	16.32	0.2239	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			111.85550	120.021	17.36	0.1343	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,230.85950	2,136.545	16.97	0.8351	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			140.75950	151.245	16.97	0.1649	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			757.17560	812.211	13.49	0.6366	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			427.27560	377.511	13.49	0.3634	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			885.99720	948.079	13.22	0.6994	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,531.95550	2,435.321	17.36	0.8657	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,275.89210	4,172.728	19.99	0.8939	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			126.69210	129.328	19.99	0.1061	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,474.60900	3,375.855	18.42	0.8635	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			600.54340	547.270	13.84	0.3873	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,484.17770	3,385.150	18.43	0.8640	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			154.97770	161.750	18.43	0.1360	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			392.47860	351.952	13.35	0.2910	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			355.37420	374.780	16.25	0.2894	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,894.57420	1,808.180	16.25	0.7106	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,783.22220	2,883.740	14.04	0.9547	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			42.42220	37.140	14.04	0.0453	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			921.34340	973.870	13.84	0.6127	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			456.46710	410.448	13.49	0.3227	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			353.67630	372.971	16.26	0.2882	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,902.87630	1,816.371	16.26	0.7118	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,446.04700	2,543.996	13.72	0.9330	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			65.24700	57.396	13.72	0.0670	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,163.27860	1,228.552	13.35	0.7090	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			155.40900	162.455	18.42	0.1365	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			351.98810	371.173	16.28	0.2870	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,911.18810	1,824.573	16.28	0.7130	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,317.44400	2,414.157	13.60	0.9226	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			76.64400	67.557	13.60	0.0774	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,077.26710	1,137.048	13.49	0.6773	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,135.73550	1,067.365	14.84	0.5233	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			738.23550	777.365	14.84	0.4767	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			870.86300	810.372	14.35	0.4503	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			893.36300	940.372	14.35	0.5497	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			1,031.26940	965.588	14.65	0.4963	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			793.76940	835.588	14.65	0.5037	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,089.51040	1,022.298	14.75	0.5116	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			762.01040	802.298	14.75	0.4884	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			476.68640	499.381	16.39	0.3142	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,156.48640	2,073.281	16.39	0.6858	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			480.39960	503.229	16.36	0.3163	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,140.19960	2,057.129	16.36	0.6837	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			478.53870	501.300	16.38	0.3152	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,148.33870	2,065.200	16.38	0.6848	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												6,134,941.20	384	943,007
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.07720		10.03850			0.0000	0.00	0	27,027
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.20970		10.17020			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.33820		10.29880			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.47630		10.43760			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			978.89050	942.584	14.25	0.9248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			16.93980	19.275	14.28	0.0734	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			988.43980	952.075	14.28	0.9266	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			16.50140	18.779	14.30	0.0717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			998.00140	961.579	14.30	0.9283	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			17.39050	19.784	14.25	0.0752	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			728.63950	698.975	12.71	0.7248	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			132.60030	142.689	12.66	0.2819	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			712.40030	682.989	12.66	0.7181	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			130.70600	140.667	12.69	0.2785	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			720.50600	690.967	12.69	0.7215	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			128.83950	138.675	12.71	0.2752	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			205.05260	216.167	12.70	0.3244	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			806.25260	777.966	12.70	0.6756	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			202.89450	213.902	12.72	0.3215	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			814.09450	785.702	12.72	0.6785	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			207.23210	218.453	12.68	0.3273	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			798.43210	770.253	12.68	0.6727	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			885.75340	856.446	12.90	0.7030	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			184.55340	194.646	12.90	0.2970	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			891.05580	864.314	12.77	0.6447	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			276.33060	288.201	12.79	0.3528	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			898.73060	871.901	12.79	0.6472	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			274.02320	285.811	12.80	0.3504	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			906.42320	879.511	12.80	0.6496	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			278.65580	290.614	12.77	0.3553	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			10.55960		10.54420			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.70130		10.68520			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.83520		10.81960			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.97890		10.96420			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			136.96000	140.460	13.56	0.3564	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			392.76000	380.860	13.56	0.6436	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			134.22050	137.639	13.59	0.3507	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			400.02050	388.039	13.59	0.6493	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			139.75330	143.332	13.53	0.3622	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			385.55330	373.732	13.53	0.6378	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			154.69920	158.080	14.31	0.2691	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			859.49920	846.780	14.31	0.7309	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			152.86090	156.197	14.33	0.2664	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			867.66090	854.897	14.33	0.7336	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			156.55820	159.984	14.29	0.2719	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			851.35820	838.684	14.29	0.7281	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			238.92010	242.086	14.21	0.3150	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			959.32010	946.886	14.21	0.6850	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			236.80570	239.940	14.23	0.3126	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			967.20570	954.740	14.23	0.6874	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			241.05500	244.253	14.19	0.3174	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			951.45500	939.053	14.19	0.6826	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			322.44090	325.934	14.16	0.3480	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,048.24090	1,037.034	14.16	0.6520	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			320.15050	323.616	14.18	0.3459	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,055.95050	1,044.716	14.18	0.6541	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			324.74970	328.267	14.15	0.3501	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,040.54970	1,029.367	14.15	0.6499	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			14.14630		14.08530			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.43170		14.36850			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.70400		14.64060			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.00300		14.93920			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			141.50440	149.938	15.39	0.2758	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			786.20440	733.638	15.39	0.7242	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			139.64070	147.929	15.41	0.2727	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			794.34070	741.629	15.41	0.7273	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			143.39170	151.972	15.36	0.2790	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			778.09170	725.672	15.36	0.7210	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			201.24810	209.315	16.59	0.2384	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,522.74810	1,467.615	16.59	0.7616	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			199.80240	207.797	16.61	0.2369	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			1,531.30240	1,476.097	16.61	0.7631	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			202.70560	210.845	16.57	0.2399	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,514.20560	1,459.145	16.57	0.7601	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			352.74440	364.012	16.85	0.3020	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,662.14440	1,610.012	16.85	0.6980	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			350.92210	362.123	16.87	0.3006	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,670.32210	1,618.123	16.87	0.6994	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			349.11500	360.250	16.88	0.2993	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,678.51500	1,626.250	16.88	0.7007	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			431.32190	443.653	17.53	0.3002	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,122.12190	2,070.653	17.53	0.6998	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			429.51240	441.786	17.54	0.2991	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,130.31240	2,078.786	17.54	0.7009	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			433.14030	445.535	17.52	0.3012	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,113.94030	2,062.535	17.52	0.6988	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			2.14140		2.12760			0.0000	0.00	0	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18380		2.16960			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22390		2.20940			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.26840		2.25420			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	Put			531.92570	451.805	12.83	0.4844	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			368.40700	421.271	12.92	0.4812	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			592.40700	507.271	12.92	0.5188	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			333.88150	382.567	13.08	0.4481	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			657.88150	568.567	13.08	0.5519	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			407.92570	465.805	12.83	0.5156	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,491.74260	2,368.471	15.06	0.8168	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			211.57460	232.109	14.86	0.2030	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,315.57460	2,194.109	14.86	0.7970	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			199.28460	218.895	14.96	0.1929	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,403.28460	2,280.895	14.96	0.8071	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			187.74260	206.471	15.06	0.1832	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			218.09360	237.904	15.65	0.1660	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,524.09360	3,398.904	15.65	0.8340	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			207.89450	227.216	15.71	0.1595	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,613.89450	3,488.216	15.71	0.8405	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			228.79820	249.113	15.59	0.1727	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,434.79820	3,310.113	15.59	0.8273	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			348.91130	373.475	15.78	0.2062	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,806.91130	3,689.475	15.78	0.7938	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			336.79100	360.750	15.83	0.2000	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	Put			3,894.79100	3,776.750	15.83	0.8000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			325.13040	348.503	15.89	0.1941	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,983.13040	3,864.503	15.89	0.8059	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			1.79970		1.79300			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.82370		1.81630			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84630		1.83850			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			620.90570	657.342	14.46	0.6549	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			290.90570	260.342	14.46	0.3451	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			565.32990	598.863	14.57	0.6192	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			335.32990	301.863	14.57	0.3808	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			680.22870	719.568	14.36	0.6900	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			250.22870	222.568	14.36	0.3100	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			703.78870	732.246	14.93	0.5278	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			740.78870	695.246	14.93	0.4722	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			663.76610	690.523	15.05	0.5059	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			800.76610	753.523	15.05	0.4941	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			746.02330	776.238	14.80	0.5502	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			683.02330	639.238	14.80	0.4498	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			919.13320	950.433	15.23	0.5358	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			934.13320	887.433	15.23	0.4642	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			878.76410	908.505	15.32	0.5187	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			993.76410	945.505	15.32	0.4813	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			961.23520	994.138	15.13	0.5531	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			876.23520	831.138	15.13	0.4469	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			0.13840		0.13780			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13820		0.13590			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13800		0.13340			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13790		0.13110			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			1.65820		1.65220			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68200		1.67590			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70400		1.69810			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			9.50370		9.47480			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.62800		9.59820			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.74650		9.71730			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.87370		9.84540			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			69.78540	75.202	13.85	0.2387	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			514.98540	491.502	13.85	0.7613	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			68.11470	73.415	13.88	0.2340	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			523.31470	499.715	13.88	0.7660	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			71.49480	77.032	13.82	0.2436	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			506.69480	483.332	13.82	0.7564	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			222.83940	233.914	13.04	0.4118	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			474.63940	455.914	13.04	0.5882	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			219.75550	230.704	13.06	0.4075	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			481.55550	462.704	13.06	0.5925	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			225.96680	237.166	13.02	0.4163	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			467.76680	449.166	13.02	0.5837	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			206.67090	214.312	13.80	0.3178	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			839.37090	817.811	13.80	0.6822	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			204.54780	212.117	13.82	0.3151	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			847.24780	825.617	13.82	0.6849	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			208.81750	216.530	13.78	0.3206	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			831.51750	810.030	13.78	0.6794	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			271.31970	279.703	13.84	0.3417	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			945.91970	926.003	13.84	0.6583	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			269.10000	277.427	13.86	0.3393	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			953.70000	933.727	13.86	0.6607	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			273.55640	282.000	13.82	0.3440	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			938.15640	918.300	13.82	0.6560	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			1.32690		1.32360			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33260		1.32920			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33660		1.33330			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			36.00000	69.000		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			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			64.00000	31.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			136.00000	169.000		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			0.00000	26.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			8.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			108.00000	74.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			92.00000	126.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			67.00000	34.000		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			167.00000	134.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			33.00000	66.000		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			1.31300		1.31320			0.0000	0.00	0	350
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31900		1.31920			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32430		1.32450			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32980		1.33010			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	350
Total QUANTO £ / \$												0.00	0	350
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13350		1.13110			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14240		1.14000			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15070		1.14820			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15970		1.15710			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			10.41750		10.38640			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.55440		10.52200			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.68470		10.65320			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			457.82400	479.787	12.18	0.7961	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			71.42400	62.287	12.18	0.2039	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			450.42690	472.168	12.19	0.7903	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			74.02690	64.668	12.19	0.2097	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			465.28610	487.469	12.16	0.8019	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			68.88610	59.969	12.16	0.1981	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			348.65510	362.568	12.66	0.5277	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			356.65510	338.168	12.66	0.4723	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			344.48490	357.981	12.67	0.5232	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			362.48490	343.581	12.67	0.4768	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			352.87350	367.198	12.65	0.5322	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			350.87350	332.798	12.65	0.4678	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			447.25840	459.953	12.95	0.5264	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			464.05840	445.253	12.95	0.4736	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			443.16290	455.543	12.96	0.5229	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			469.96290	450.843	12.96	0.4771	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			451.39250	464.398	12.94	0.5298	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			458.19250	439.698	12.94	0.4702	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			2.35490		2.36990			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.24620		2.26450			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.15300		2.17340			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			0.32820	0.181	32.79	0.0020	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,160.42820	1,175.281	32.79	0.9980	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.30750	0.169	32.79	0.0019	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,170.40750	1,185.269	32.79	0.9981	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.35010	0.194	32.79	0.0021	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,150.45010	1,165.294	32.79	0.9979	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			84.07980	76.759	20.19	0.3922	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			169.57980	180.559	20.19	0.6078	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			80.28710	73.469	20.20	0.3801	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			175.78710	187.269	20.20	0.6199	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			87.99580	80.523	20.24	0.4049	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			163.49580	174.323	20.24	0.5951	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			107.88190	100.611	21.52	0.4067	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			214.48190	227.611	21.52	0.5933	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			104.12630	97.277	21.52	0.3971	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			220.72630	234.277	21.52	0.6029	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			100.46550	94.032	21.52	0.3876	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			227.06550	241.032	21.52	0.6124	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									833 175 492.60	57,921	1,483,900
Total Options									21 098 337.50	99,000	7,403,591
Grand Total:									854,273,830.10	156,921	8,887,491