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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/04/2019	Foreign Exchange Future		13.95750			0.0000	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Future		13.94720			0.0000	0.00	0	1,883
\$ / R	On	17/04/2019	Foreign Exchange Future		13.95050			0.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Future		13.96020			0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Future		13.96500			0.0000	404,985.00	29	349
\$ / R	On	29/04/2019	Foreign Exchange Future		13.96990			0.0000	0.00	0	15
\$ / R	On	30/04/2019	Foreign Exchange Future		13.97150			0.0000	0.00	0	4,563
\$ / R	On	07/05/2019	Foreign Exchange Future		13.98290			0.0000	0.00	0	32,500
\$ / R	On	09/05/2019	Foreign Exchange Future		13.98620			0.0000	0.00	0	25,000
\$ / R	On	13/05/2019	Foreign Exchange Future		13.99270			0.0000	0.00	0	93
\$ / R	On	15/05/2019	Foreign Exchange Future		13.99590			0.0000	0.00	0	2
\$ / R	On	20/05/2019	Foreign Exchange Future		14.00410			0.0000	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Future		14.01880			0.0000	0.00	0	387
\$ / R	On	31/05/2019	Foreign Exchange Future		14.02210			0.0000	0.00	0	91
\$ / R	On	03/06/2019	Foreign Exchange Future		14.02700			0.0000	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Future		14.02860			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future		14.03840			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future		14.04500			0.0000	302,248,400.00	21,520	860,159
\$ / R	On	20/06/2019	Foreign Exchange Future		14.05480			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future		14.06800			0.0000	0.00	0	2,381
\$ / R	On	01/07/2019	Foreign Exchange Future		14.07290			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Future			14.07620		14.12790			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.12290		14.17510			0.0000	0.00	0	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.12460		14.17680			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.14480		14.19720			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.17360		14.22590			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.17870		14.23100			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.18200		14.23440			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.18370		14.23610			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.19730		14.24960			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.20240		14.25470			0.0000	3,550,600.00	250	27,028
\$ / R	On	30/09/2019	Foreign Exchange Future			14.22630		14.27840			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.22970		14.28180			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.27920		14.33110			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.32910		14.38140			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.33430		14.38660			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.33770		14.39010			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.35340		14.40590			0.0000	10,305,741.20	718	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.38400		14.43710			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.38740		14.44060			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.43760		14.49120			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.48590		14.53990			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.49100		14.54500			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.51510		14.56950			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.54490		14.60010			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.59600		14.65010			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.66330		14.71400			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.68300		14.73280			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.77030		14.82040			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.85420		14.91390			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>316,509,726.20</b>	<b>22,517</b>	<b>1,085,171</b>
\$ / R	On	12/04/2019	Foreign Exchange Option	14.03	Put			0.00000	72.500	9.39	1.0000	0.00	0	0
\$ / R	On	12/04/2019	Foreign Exchange Option	14.03	Call			0.00000	0.000	9.39	0.0000	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			148.77990	175.807	12.62	0.8434	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			36.97990	13.007	12.62	0.1566	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			458.31290	506.130	18.44	0.9473	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			9.71290	6.630	18.44	0.0527	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			448.80060	496.423	18.31	0.9450	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			10.20060	6.923	18.31	0.0550	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			392.32750	438.537	17.57	0.9285	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			13.72750	9.037	17.57	0.0715	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			411.02740	457.758	17.82	0.9345	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			12.42740	8.258	17.82	0.0655	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			250.13330	286.546	13.73	0.7589	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			61.23330	46.746	13.73	0.2411	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			553.05460	600.468	15.62	0.9348	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	23/04/2019	Foreign Exchange Option	14.55	Call			14.15460	10.668	15.62	0.0652	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			506.44390	552.987	15.35	0.9208	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			17.54390	13.187	15.35	0.0792	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,028.03580	1,077.726	17.53	0.9839	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			3.93580	2.726	17.53	0.0161	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			220.06470	245.801	13.77	0.6259	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			130.76470	105.701	13.77	0.3741	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			1.63440	1.486	15.09	0.0093	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,103.93440	1,052.986	15.09	0.9907	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,024.52250	973.643	14.74	0.9867	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			2.22250	2.143	14.74	0.0133	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			96.02150	76.955	14.69	0.2780	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			323.72150	355.455	14.69	0.7220	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,589.29790	1,639.652	19.68	0.9941	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			1.59790	1.152	19.68	0.0059	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,938.25370	1,988.899	20.80	0.9979	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.55370	0.399	20.80	0.0021	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			482.18650	520.705	15.47	0.8323	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			54.48650	42.205	15.47	0.1677	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			834.76590	881.054	16.96	0.9433	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			17.06590	12.553	16.96	0.0567	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			21.23080	25.159	13.60	0.1197	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			553.53080	506.659	13.60	0.8803	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			212.64950	178.078	13.51	0.5264	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			140.34950	156.578	13.51	0.4736	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			110.14740	89.062	14.49	0.3128	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			287.84740	317.562	14.49	0.6872	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			377.50230	336.752	13.75	0.6861	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			93.70230	103.852	13.75	0.3139	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			216.23510	238.362	14.63	0.5274	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			220.03510	191.262	14.63	0.4726	286,893.00	1,500	65,000
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			175.09410	193.412	14.36	0.4675	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			258.89410	226.312	14.36	0.5325	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			506.74990	543.209	16.24	0.7739	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			90.54990	76.109	16.24	0.2261	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			93.96210	103.755	14.01	0.3004	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			411.06210	369.955	14.01	0.6996	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			330.74310	359.198	15.51	0.6325	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			167.84310	145.398	15.51	0.3675	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			145.21140	160.011	14.39	0.4008	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			322.31140	286.211	14.39	0.5992	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			247.27890	269.754	15.06	0.5219	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			250.97890	222.454	15.06	0.4781	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			692.18790	732.621	17.36	0.8021	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			89.18790	78.521	17.36	0.1979	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,468.21660	1,516.101	19.37	0.9444	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	20/05/2019	Foreign Exchange Option	15.50	Call		23.51660	20.202	19.37	0.0556	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		395.09840	425.838	15.74	0.6245	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		200.39840	179.938	15.74	0.3755	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,231.35230	1,278.052	18.80	0.9154	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		36.65230	32.152	18.80	0.0846	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		400.85200	430.538	15.52	0.5951	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		240.95200	219.338	15.52	0.4049	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		241.99360	220.791	15.59	0.3998	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		418.59360	448.691	15.59	0.6002	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,739.37670	1,787.671	19.21	0.9507	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		22.77670	19.772	19.21	0.0493	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		259.77730	237.257	15.44	0.4228	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		386.37730	415.157	15.44	0.5772	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,093.64960	1,044.018	14.07	0.9324	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		20.24960	21.918	14.07	0.0676	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,016.33620	1,059.926	17.77	0.8445	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		79.73620	72.026	17.77	0.1555	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,088.11000	2,137.851	19.58	0.9734	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		11.51000	9.951	19.58	0.0266	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		30.49990	32.511	13.83	0.0955	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		963.89990	914.611	13.83	0.9045	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		1.83170	1.939	15.76	0.0070	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,940.13170	1,888.939	15.76	0.9930	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		607.53360	643.400	16.21	0.6969	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		177.53360	162.000	16.21	0.3031	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		211.44940	228.387	14.41	0.3870	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		471.34940	436.787	14.41	0.6130	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		350.92870	323.228	14.82	0.5016	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		321.02870	344.828	14.82	0.4984	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		312.08250	287.758	15.07	0.4600	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		372.18250	399.358	15.07	0.5400	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		274.38770	252.562	15.35	0.4162	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		434.48770	464.162	15.35	0.5838	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.10	Call		1,032.54850	984.684	13.55	0.8971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		255.50910	235.635	15.65	0.3829	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,015.26830	1,057.655	17.35	0.8096	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		111.76830	102.655	17.35	0.1904	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		107.69900	116.357	13.90	0.2375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		704.19900	661.357	13.90	0.7625	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		272.00490	250.998	15.52	0.4025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		447.73730	415.070	14.58	0.5799	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,454.45400	1,403.663	13.40	0.9717	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		7.95400	8.663	13.40	0.0283	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		136.47720	147.408	14.07	0.2809	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		632.97720	592.408	14.07	0.7191	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		509.00910	540.635	15.65	0.6171	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		23.51660	19.884	18.88	0.0452	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		902.49730	855.529	13.60	0.8552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		55.99730	60.529	13.60	0.1448	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		289.48610	267.311	15.38	0.4228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		442.98610	472.311	15.38	0.5772	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		251.23730	270.070	14.58	0.4201	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		47.76390	42.595	18.59	0.0878	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		307.99640	284.616	15.24	0.4437	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		411.49640	439.616	15.24	0.5563	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,825.82080	1,873.041	18.75	0.9389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		32.32080	28.041	18.75	0.0611	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,017.01660	2,064.884	18.88	0.9548	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		299.14090	320.790	14.75	0.4669	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,462.69970	1,508.497	18.50	0.8933	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		59.19970	53.497	18.50	0.1067	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		361.99150	334.578	14.89	0.5009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		335.49150	359.578	14.89	0.4991	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,591.26390	1,637.595	18.59	0.9122	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		98.28690	90.275	17.60	0.1700	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		174.94860	161.025	16.46	0.2802	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		728.44860	766.025	16.46	0.7198	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,297.73880	1,343.241	18.14	0.8676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		74.23880	68.241	18.14	0.1324	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		395.64090	365.790	14.75	0.5331	3,657,897.00	10,000	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		26.19840	29.286	13.52	0.0801	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		179.43840	165.165	16.41	0.2862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		712.93840	750.165	16.41	0.7138	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,866.71530	3,918.333	23.85	0.9925	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		3.21530	3.333	23.85	0.0075	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,101.78690	1,145.274	17.60	0.8300	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		405.67690	375.262	14.72	0.5424	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		557.49880	590.643	15.84	0.6434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		233.99880	215.643	15.84	0.3566	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,930.64900	1,978.233	18.82	0.9482	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		27.14900	23.233	18.82	0.0518	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,122.69840	1,074.286	13.52	0.9199	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		54.85160	49.342	18.53	0.0996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		458.73180	425.506	14.55	0.5893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		242.23180	260.506	14.55	0.4107	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,572.76070	1,619.017	18.57	0.9097	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		49.26070	44.017	18.57	0.0903	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		289.17690	310.262	14.72	0.4576	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		24.51470	27.497	13.51	0.0760	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,854.32430	1,901.645	18.77	0.9416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		30.82430	26.645	18.77	0.0584	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		487.06840	452.457	14.46	0.6129	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		220.56840	237.457	14.46	0.3871	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,508.35160	1,554.342	18.53	0.9004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		37.23660	32.647	18.69	0.0698	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		910.95150	863.921	13.60	0.8583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		54.45150	58.921	13.60	0.1417	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		864.48140	904.549	16.91	0.7672	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		140.98140	129.549	16.91	0.2328	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,141.01470	1,092.497	13.51	0.9240	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		191.17160	175.993	16.27	0.3018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		39.50890	43.317	13.56	0.1105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,006.00890	958.317	13.56	0.8895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,357.18530	1,307.584	13.43	0.9609	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		10.68530	12.584	13.43	0.0391	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,740.73660	1,787.647	18.69	0.9302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		515.82570	547.673	15.68	0.6209	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,406.67810	3,355.150	20.14	0.9995	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.17810	0.150	20.14	0.0005	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,820.47150	1,768.958	14.71	0.9870	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		3.97150	3.958	14.71	0.0130	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		674.67160	710.993	16.27	0.6982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		249.17980	229.748	15.71	0.3753	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		522.67980	554.748	15.71	0.6247	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		246.07110	226.857	15.73	0.3715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		529.57110	561.857	15.73	0.6285	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		252.32570	232.673	15.68	0.3791	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call		148.38070	136.442	16.81	0.2434	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put		51.45640	55.802	13.59	0.1357	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put		736.24390	773.995	16.49	0.7228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		172.74390	158.995	16.49	0.2772	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		1,609.80980	1,656.215	18.60	0.9146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		46.30980	41.215	18.60	0.0854	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put		831.88070	871.442	16.81	0.7566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put		60.83580	65.559	13.61	0.1542	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put		783.59680	822.347	16.65	0.7402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call		160.09680	147.347	16.65	0.2598	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put		1,675.04000	1,721.702	18.65	0.9228	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call		41.54000	36.702	18.65	0.0772	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call		927.95640	880.802	13.59	0.8643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put		255.81140	274.923	14.60	0.4248	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put		807.62610	846.854	16.73	0.7485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call		154.12610	141.854	16.73	0.2515	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put		1,535.88670	1,581.992	18.55	0.9045	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call		52.38670	46.992	18.55	0.0955	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call		877.33580	830.559	13.61	0.8458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put		571.67580	605.242	15.89	0.6506	38,130,233.40	63,000	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call		1,196.47830	1,147.656	13.49	0.9354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			19.97830	22.656	13.49	0.0646	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			366.65890	338.732	14.87	0.5054	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			330.15890	353.732	14.87	0.4946	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			442.31140	409.923	14.60	0.5752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			36.04850	39.684	13.55	0.1029	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,279.64480	1,324.985	18.09	0.8646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			76.14480	69.985	18.09	0.1354	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			819.84440	773.529	13.64	0.8222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			73.34440	78.529	13.64	0.1778	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			228.17580	210.242	15.89	0.3494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			475.50490	505.998	15.52	0.5975	30,359,850.00	60,000	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			860.73270	814.086	13.62	0.8392	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			64.23270	69.086	13.62	0.1608	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,554.30130	1,600.482	18.56	0.9071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			50.80130	45.482	18.56	0.0929	0.00	0	143,800
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,120.59930	3,171.513	20.93	0.9856	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			6.99930	6.313	20.93	0.0144	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			789.62650	827.806	16.54	0.7280	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			176.02650	162.606	16.54	0.2720	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,887.95590	1,935.054	18.98	0.9199	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			47.55590	43.054	18.98	0.0801	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			354.83990	330.049	15.16	0.4604	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			435.23990	462.049	15.16	0.5396	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,231.24720	2,279.655	19.53	0.9464	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			99.75020	92.453	17.91	0.1579	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			33.24250	36.265	13.12	0.0900	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,152.84250	1,104.265	13.12	0.9100	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,169.70850	1,212.449	17.54	0.8149	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			119.30850	110.449	17.54	0.1851	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			30.84720	27.655	19.53	0.0536	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			335.76560	312.103	15.29	0.4412	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			466.16560	494.103	15.29	0.5588	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			433.98990	403.564	14.73	0.5336	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			334.38990	355.564	14.73	0.4664	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,310.15020	1,354.453	17.91	0.8421	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			62.51160	65.876	13.33	0.1425	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			997.11160	948.776	13.33	0.8575	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,343.52230	2,392.301	19.71	0.9468	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			31.42230	28.501	19.71	0.0532	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			800.21990	755.884	13.81	0.7667	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			122.31990	129.684	13.81	0.2333	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,044.82480	2,091.953	19.01	0.8901	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			79.92480	74.853	19.01	0.1099	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			456.16730	430.056	15.08	0.4903	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			481.06730	507.156	15.08	0.5097	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,383.35060	2,431.807	19.63	0.9177	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		511.01910	538.080	15.19	0.5262	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		58.45060	54.707	19.63	0.0823	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		62.99570	64.005	13.34	0.1215	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,238.09570	1,186.905	13.34	0.8785	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,328.07730	1,370.519	17.54	0.7911	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		163.17730	153.419	17.54	0.2089	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		436.11910	410.980	15.19	0.4738	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		106.83700	110.828	13.63	0.1845	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,043.63700	995.428	13.63	0.8155	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,234.80050	2,282.710	19.23	0.8929	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		82.00050	77.509	19.23	0.1071	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		672.02250	702.836	15.64	0.5842	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		389.22250	367.636	15.64	0.4158	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,209.64020	2,256.614	19.03	0.8734	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		105.54020	100.214	19.03	0.1266	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		542.24410	514.839	15.07	0.5107	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		516.34410	541.239	15.07	0.4893	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,554.95260	2,603.265	19.65	0.9009	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		80.85260	76.865	19.65	0.0991	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		86.81970	88.722	13.51	0.1412	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,312.71970	1,262.322	13.51	0.8588	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,488.53180	1,531.163	17.66	0.7809	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		194.43180	184.763	17.66	0.2191	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		520.55900	494.968	15.16	0.4959	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		544.65900	571.368	15.16	0.5041	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		148.32150	154.039	13.74	0.2131	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,089.32150	1,042.739	13.74	0.7869	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		821.27130	854.495	15.94	0.6127	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		385.67130	366.495	15.94	0.3873	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,786.11040	4,836.459	23.08	0.9732	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		22.21040	20.159	23.08	0.0268	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		884.84320	918.834	16.08	0.6231	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		384.44320	366.134	16.08	0.3769	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,790.77210	1,834.806	18.09	0.8096	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		175.47210	167.206	18.09	0.1904	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		3,047.50040	3,097.087	20.40	0.9158	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		72.20040	69.487	20.40	0.0842	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,508.60420	3,455.876	17.45	0.9936	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		3.90420	3.476	17.45	0.0064	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,799.88190	1,747.028	13.91	0.9257	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		45.18190	44.628	13.91	0.0743	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		399.33870	380.497	15.98	0.3862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		864.63870	898.097	15.98	0.6138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,515.12260	1,557.668	17.55	0.7673	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		219.82260	210.068	17.55	0.2327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		697.06080	664.530	14.67	0.5869	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			412.36080	432.130	14.67	0.4131	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,728.83110	3,778.777	21.97	0.9389	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			53.53110	51.177	21.97	0.0611	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			582.33330	554.781	15.03	0.5175	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			537.63330	562.381	15.03	0.4825	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,650.53630	3,700.450	21.79	0.9367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			55.23630	52.850	21.79	0.0633	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			532.59930	507.718	15.26	0.4843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			607.89930	635.318	15.26	0.5157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,259.39500	4,309.094	23.13	0.9511	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			44.09500	41.494	23.13	0.0489	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			218.29900	208.624	17.57	0.2313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,523.59900	1,566.224	17.57	0.7687	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			637.52160	607.421	14.85	0.5518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			472.82160	495.021	14.85	0.4482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			247.64130	236.439	17.23	0.2584	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,372.94130	1,414.039	17.23	0.7416	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,445.48020	3,495.300	21.32	0.9306	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			60.18020	57.701	21.32	0.0694	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			728.50150	694.763	14.58	0.6046	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			383.80150	402.363	14.58	0.3954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,087.48520	5,137.334	23.13	0.9746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			22.18520	19.734	23.13	0.0254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,415.47480	4,463.783	23.13	0.9566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			40.17480	36.183	23.13	0.0434	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			681.75980	649.836	14.71	0.5781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			427.05980	447.436	14.71	0.4219	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			614.00750	584.918	14.92	0.5374	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			499.30750	522.518	14.92	0.4626	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,454.14140	4,502.557	23.13	0.9579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			38.84140	34.957	23.13	0.0421	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			254.51100	267.064	14.11	0.3034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			909.21100	869.464	14.11	0.6966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,082.18230	4,132.252	22.78	0.9472	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			46.88230	44.652	22.78	0.0528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,156.07230	1,109.226	13.75	0.7923	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			151.37230	156.826	13.75	0.2077	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			420.52260	400.670	15.85	0.4027	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			815.82260	848.270	15.85	0.5973	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			847.54130	809.672	14.26	0.6671	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			292.84130	307.272	14.26	0.3329	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,233.22630	1,185.004	13.67	0.8169	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			128.52630	132.604	13.67	0.1831	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,062.51240	4,112.576	22.73	0.9468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			47.21240	44.976	22.73	0.0532	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			273.27430	286.753	14.19	0.3181	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			877.97430	839.153	14.19	0.6819	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			715.11640	745.285	15.57	0.5604	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			469.81640	447.685	15.57	0.4396	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,093.42790	1,130.973	16.56	0.6798	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			318.12790	303.373	16.56	0.3202	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,481.33590	1,523.554	17.48	0.7615	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			226.03590	215.954	17.48	0.2385	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			806.29260	769.775	14.37	0.6463	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			321.59260	337.375	14.37	0.3537	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			520.95850	496.571	15.31	0.4762	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			626.25850	654.171	15.31	0.5238	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			209.41250	200.047	17.68	0.2229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,574.71250	1,617.647	17.68	0.7771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			623.32100	593.832	14.89	0.5432	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			488.62100	511.432	14.89	0.4568	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			544.48920	519.106	15.20	0.4925	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			589.78920	616.706	15.20	0.5075	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,070.41750	1,107.621	16.51	0.6739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			325.11750	310.021	16.51	0.3261	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			362.84330	345.789	16.22	0.3572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			958.14330	993.389	16.22	0.6428	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			483.90630	461.139	15.50	0.4499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			689.20630	718.739	15.50	0.5501	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,194.96160	1,233.919	16.81	0.7043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			289.66160	276.319	16.81	0.2957	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,462.49690	1,411.343	13.44	0.8773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			77.79690	78.943	13.44	0.1227	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			733.85210	699.911	14.56	0.6076	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			379.15210	397.511	14.56	0.3924	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,999.22440	3,048.777	20.29	0.9137	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			73.92440	71.177	20.29	0.0863	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,337.35890	1,287.608	13.56	0.8465	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			102.65890	105.208	13.56	0.1535	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			723.18240	689.646	14.59	0.6017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			388.48240	407.246	14.59	0.3983	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,941.37680	2,990.887	20.16	0.9110	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			76.07680	73.287	20.16	0.0890	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			405.27800	386.151	15.94	0.3909	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			850.57800	883.751	15.94	0.6091	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,386.50250	4,434.728	23.13	0.9556	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			41.20250	37.128	23.13	0.0444	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			789.09870	753.171	14.41	0.6373	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			334.39870	350.771	14.41	0.3627	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,516.56770	2,564.345	19.38	0.8843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			101.26770	96.745	19.38	0.1157	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			885.89240	919.774	16.04	0.6206	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	14.75	Call			390.59240	372.174	16.04	0.3794	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,507.23920	2,554.981	19.37	0.8836	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			101.93920	97.381	19.37	0.1164	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			370.94620	353.494	16.17	0.3638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			936.24620	971.094	16.17	0.6362	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,017.02170	973.243	13.91	0.7423	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			202.32170	210.843	13.91	0.2577	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			817.91800	781.011	14.34	0.6522	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			313.21800	328.611	14.34	0.3478	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			447.09090	468.280	14.77	0.4336	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			661.79090	630.680	14.77	0.5664	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,009.98700	966.388	13.92	0.7395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			205.28700	213.988	13.92	0.2605	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,002.98140	959.561	13.93	0.7368	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			208.28140	217.161	13.93	0.2632	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			130.82450	125.508	18.98	0.1408	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,352.42450	2,399.208	18.98	0.8592	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,626.62890	1,669.187	17.68	0.7714	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			225.02890	215.487	17.68	0.2286	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			601.41080	574.438	15.08	0.5142	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			573.01080	598.138	15.08	0.4858	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			623.51450	595.574	15.01	0.5277	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			545.11450	569.274	15.01	0.4723	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,714.18260	2,762.301	19.59	0.8874	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			102.58260	98.601	19.59	0.1126	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			109.19610	111.747	13.59	0.1550	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,387.59610	1,338.047	13.59	0.8450	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			185.98110	192.881	13.87	0.2321	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,137.78110	1,092.581	13.87	0.7679	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,523.81330	2,569.958	19.08	0.8491	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			154.91330	149.158	19.08	0.1509	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			705.01170	676.426	15.06	0.5421	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			573.91170	597.226	15.06	0.4579	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,790.56670	1,832.602	17.85	0.7671	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,168.84480	1,124.939	13.99	0.7485	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,462.27420	1,413.413	13.70	0.8344	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			131.17420	134.213	13.70	0.1656	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			251.66670	241.802	17.85	0.2329	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,883.94700	2,931.386	19.66	0.8761	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			125.04700	120.586	19.66	0.1239	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			682.63090	654.948	15.13	0.5297	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			601.53090	625.748	15.13	0.4703	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			227.74480	235.739	13.99	0.2515	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,666.49910	2,712.816	19.16	0.8400	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			177.89910	171.916	19.16	0.1600	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			778.58250	749.224	15.09	0.5539	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	29/11/2019	Foreign Exchange Option	14.20	Put			597.18250	620.124	15.09	0.4461	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,025.35370	3,074.099	19.77	0.8654	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			624.60940	648.385	15.16	0.4577	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			146.75370	143.199	19.77	0.1346	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			149.97940	153.467	13.78	0.1729	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,531.37940	1,482.567	13.78	0.8271	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,926.28260	1,968.519	17.98	0.7619	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			277.68260	267.619	17.98	0.2381	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			756.00940	727.485	15.16	0.5423	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			267.46400	276.588	14.09	0.2652	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,214.06400	1,170.888	14.09	0.7348	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			997.17540	1,029.347	16.07	0.5800	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			547.27540	527.047	16.07	0.4200	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,098.52890	1,058.946	14.31	0.6847	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			352.62890	365.546	14.31	0.3153	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,642.20990	2,688.421	19.06	0.8286	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			198.10990	191.821	19.06	0.1714	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,645.17530	5,695.199	22.87	0.9532	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,751.05990	1,792.130	17.65	0.7259	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			340.40020	329.041	17.62	0.2767	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,734.50020	1,775.641	17.62	0.7233	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			559.42450	580.804	14.97	0.4204	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,541.21300	1,492.772	13.84	0.8186	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			165.31300	169.372	13.84	0.1814	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			338.67280	327.280	17.64	0.2754	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,742.77280	1,783.880	17.64	0.7246	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			336.95990	325.530	17.65	0.2741	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			285.98060	276.213	18.08	0.2376	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			860.14130	828.856	14.95	0.5819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			554.24130	575.456	14.95	0.4181	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,769.10290	2,815.842	19.25	0.8390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			185.00290	179.242	19.25	0.1610	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			855.32450	824.204	14.97	0.5796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			252.36820	243.920	18.40	0.2129	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			869.84880	838.240	14.92	0.5865	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			543.94880	564.840	14.92	0.4135	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			850.53230	819.576	14.98	0.5773	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			564.63230	586.176	14.98	0.4227	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			2,010.08060	2,052.814	18.08	0.7624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			133.19360	135.089	13.74	0.1526	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			940.59680	906.719	14.72	0.6189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			474.69680	493.319	14.72	0.3811	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,374.27010	2,419.203	18.65	0.8039	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			230.17010	222.603	18.65	0.1961	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,216.46820	2,260.520	18.40	0.7871	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			726.12090	752.489	15.41	0.4873	0.00	0	49,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			909.67120	876.762	14.81	0.6049	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			503.77120	523.362	14.81	0.3951	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,199.08660	2,243.038	18.38	0.7852	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			254.98660	246.438	18.38	0.2148	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,669.09360	1,618.489	13.74	0.8474	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			275.66790	266.305	18.17	0.2301	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,016.36100	980.234	14.51	0.6518	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			410.46100	426.834	14.51	0.3482	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,796.43540	2,843.281	19.29	0.8411	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			182.33540	176.681	19.29	0.1589	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			722.02090	695.889	15.41	0.5127	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			155.66210	153.519	19.95	0.1381	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			874.73980	842.967	14.91	0.5888	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			538.83980	559.567	14.91	0.4112	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,112.66730	2,156.080	18.24	0.7751	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			268.56730	259.480	18.24	0.2249	1,297,398.50	5,000	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,069.76790	2,112.905	18.17	0.7699	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			51.07530	48.599	22.87	0.0468	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,544.42610	2,491.902	13.72	0.9583	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			28.52610	28.502	13.72	0.0417	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,564.54770	1,515.799	13.82	0.8242	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			158.64770	162.399	13.82	0.1758	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,129.76210	3,180.119	19.95	0.8619	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,814.83020	2,861.671	19.21	0.8317	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			201.93020	195.671	19.21	0.1683	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			855.96650	825.598	15.09	0.5654	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			618.86650	641.598	15.09	0.4346	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,175.75070	3,225.091	19.90	0.8545	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			172.85070	169.091	19.90	0.1455	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			169.04210	173.129	13.84	0.1789	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,606.14210	1,557.129	13.84	0.8211	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,075.59810	2,118.263	18.09	0.7585	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			302.69810	292.263	18.09	0.2415	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			833.16820	803.586	15.16	0.5545	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			646.06820	669.586	15.16	0.4455	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			306.66610	316.806	14.20	0.2767	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,257.26610	1,214.206	14.20	0.7233	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			343.56690	354.467	14.30	0.2863	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,294.76690	1,252.067	14.30	0.7137	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			996.43240	1,026.341	15.91	0.5238	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			756.33240	732.241	15.91	0.4762	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			380.17930	391.751	14.37	0.2942	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,335.17930	1,292.751	14.37	0.7058	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,698.15210	2,640.303	12.65	0.9539	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			38.65210	35.203	12.65	0.0461	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,124.89880	1,089.923	14.83	0.6252	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			565.39880	584.823	14.83	0.3748	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,774.88010	2,821.327	18.88	0.7854	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			304.38010	296.427	18.88	0.2146	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			545.88940	529.806	17.03	0.3576	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,596.38940	1,634.706	17.03	0.6424	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			543.56620	527.569	17.05	0.3563	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,604.06620	1,642.469	17.05	0.6437	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,639.99360	1,592.466	14.13	0.7797	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			260.49360	267.366	14.13	0.2203	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			548.22450	532.060	17.02	0.3589	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,588.72450	1,626.960	17.02	0.6411	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			836.41300	810.280	15.72	0.5041	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			926.91300	955.180	15.72	0.4959	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,573.72200	2,619.075	18.59	0.7673	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			333.22200	324.175	18.59	0.2327	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,250.88250	1,210.838	14.53	0.6705	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			461.38250	475.738	14.53	0.3295	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,545.21160	3,597.854	20.37	0.8325	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			234.71160	232.954	20.37	0.1675	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,393.11000	2,437.354	18.32	0.7492	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			362.61000	352.454	18.32	0.2508	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,734.73090	1,686.379	14.04	0.8019	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			225.23090	231.279	14.04	0.1981	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			895.60500	867.677	15.52	0.5307	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			836.10500	862.577	15.52	0.4693	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,402.98290	3,455.241	20.04	0.8262	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			242.48290	240.341	20.04	0.1738	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,809.01360	1,759.165	13.92	0.8190	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			199.51360	204.065	13.92	0.1810	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			941.69440	912.255	15.37	0.5508	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			772.19440	797.155	15.37	0.4492	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			416.56100	429.043	14.45	0.3011	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,376.66100	1,333.943	14.45	0.6989	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			451.03800	463.643	14.55	0.3070	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,411.13800	1,369.644	14.55	0.6930	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			490.94920	503.159	14.71	0.3113	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,464.94920	1,426.459	14.71	0.6887	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,894.76900	2,842.754	13.25	0.9380	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			61.96900	59.754	13.25	0.0620	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,215.75380	1,185.780	15.30	0.6040	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			732.95380	752.780	15.30	0.3960	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,934.32820	2,977.363	18.98	0.7533	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,283.63090	1,313.365	16.45	0.5361	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			407.12820	400.363	18.98	0.2467	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			853.16060	833.194	16.46	0.4625	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,290.36060	1,320.194	16.46	0.5375	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	12/06/2020	Foreign Exchange Option	15.18	Call			849.90430	830.037	16.48	0.4611	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,297.10430	1,327.037	16.48	0.5389	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			856.43090	836.365	16.45	0.4639	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,436.81180	1,468.267	16.74	0.5452	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			887.21180	868.567	16.74	0.4548	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			994.12030	969.836	16.72	0.4743	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,430.22030	1,465.636	16.72	0.5257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			990.83790	966.654	16.73	0.4731	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,436.93790	1,472.454	16.73	0.5269	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			997.41520	973.023	16.71	0.4755	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,423.51520	1,458.823	16.71	0.5245	0.00	0	0
<b>Total \$ / R Option</b>												<b>73,732,271.90</b>	<b>139,500</b>	<b>6,615,888</b>
<b>Total \$ / R</b>												<b>390,241,998.10</b>	<b>162,017</b>	<b>7,701,059</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.04500		14.09650			0.0000	0.00	0	449
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.20240		14.25470			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.35340		14.40590			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.51510		14.56950			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>449</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			24,912.29700	22,974.757	15.71	0.3753	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			52,262.29700	55,474.757	15.71	0.6247	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			24,601.43950	22,685.734	15.73	0.3715	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			52,951.43950	56,185.734	15.73	0.6285	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			25,226.87090	23,267.338	15.68	0.3791	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			51,576.87090	54,767.338	15.68	0.6209	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			40,527.79710	38,615.093	15.94	0.3909	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			85,057.79710	88,375.093	15.94	0.6091	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			40,229.71280	38,331.322	15.96	0.3886	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			85,759.71280	89,091.322	15.96	0.6114	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			40,828.13190	38,901.046	15.93	0.3932	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			84,358.13190	87,661.046	15.93	0.6068	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			89,956.39930	86,698.331	14.84	0.6003	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			51,366.39930	53,358.331	14.84	0.3997	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			89,454.81570	86,212.710	14.85	0.5980	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			51,864.81570	53,872.710	14.85	0.4020	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			90,460.49880	87,186.018	14.82	0.6026	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			50,870.49880	52,846.018	14.82	0.3974	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			82,882.88220	80,293.417	15.75	0.5006	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			93,932.88220	96,783.417	15.75	0.4994	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			82,506.65210	79,928.802	15.76	0.4988	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			94,556.65210	97,418.802	15.76	0.5012	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			83,261.46830	80,659.802	15.73	0.5023	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			93,311.46830	96,149.802	15.73	0.4977	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>449</b>
£ / R	On	15/04/2019	Foreign Exchange Future			18.27250		18.32530			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.30600		18.35870			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.31520		18.36780			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.41320		18.46610			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.45620		18.50910			0.0000	140,562,419.20	7,616	119,144
£ / R	On	28/06/2019	Foreign Exchange Future			18.49970		18.49700			0.0000	591,990.40	32	32
£ / R	On	16/09/2019	Foreign Exchange Future			18.74790		18.80210			0.0000	0.00	0	22,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.02310		19.07710			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.31920		19.37490			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>141,154,409.60</b>	<b>7,648</b>	<b>159,394</b>
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			29.99860	25.631	12.57	0.2149	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			245.29860	188.131	12.57	0.7851	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			107.03300	115.560	13.94	0.3417	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			355.73300	311.560	13.94	0.6583	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			33.89280	37.441	14.61	0.1281	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			721.69280	672.641	14.61	0.8719	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			950.34670	992.706	15.48	0.7831	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			136.44670	125.905	15.48	0.2169	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			380.37790	354.877	14.20	0.4485	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			501.27790	528.677	14.20	0.5515	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			376.38520	351.121	14.21	0.4450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			507.28520	534.921	14.21	0.5550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			384.40580	358.668	14.18	0.4520	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			495.30580	522.468	14.18	0.5480	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			215.26770	225.314	13.71	0.3199	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			724.36770	681.514	13.71	0.6801	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			0.00000	475.670	13.89	0.5160	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			0.00000	465.970	13.89	0.4840	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			690.30070	664.815	14.16	0.5043	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			698.20070	726.915	14.16	0.4957	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			443.37300	460.135	13.89	0.3711	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			975.47300	938.035	13.89	0.6289	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			555.05820	535.075	14.49	0.4303	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			902.95820	937.175	14.49	0.5697	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			685.95370	660.639	14.17	0.5021	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			703.85370	732.739	14.17	0.4979	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			681.63460	656.481	14.18	0.4998	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			709.53460	738.581	14.18	0.5002	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			585.86590	570.053	15.14	0.3739	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,458.76590	1,496.953	15.14	0.6261	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,253.72070	3,305.456	16.93	0.8465	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	22.13	Call			200.82070	198.556	16.93	0.1535	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			582.93410	567.318	15.15	0.3725	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,465.83410	1,504.218	15.15	0.6275	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			580.02190	564.595	15.16	0.3710	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,472.92190	1,511.495	15.16	0.6290	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,058.94130	1,026.171	14.31	0.5722	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			731.84130	753.071	14.31	0.4278	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			754.74590	736.112	15.31	0.3954	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,689.84590	1,726.912	15.31	0.6046	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			760.84370	741.900	15.30	0.3979	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,675.94370	1,712.700	15.30	0.6021	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			895.44080	916.843	14.52	0.4250	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,270.34080	1,236.043	14.52	0.5750	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			757.79250	738.950	15.30	0.3966	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,682.89250	1,719.750	15.30	0.6034	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,500</b>
<b>Total £ / R</b>												<b>141,154,409.60</b>	<b>7,648</b>	<b>161,894</b>
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12610		0.12710			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12840		0.12950			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13070		0.13170			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13320		0.13430			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,352.24310	1,440.563	19.56	0.8936	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			778.00690	698.070	14.68	0.8006	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			68.00690	88.070	14.68	0.1994	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			238.94670	206.050	17.38	0.3498	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			528.94670	596.050	17.38	0.6502	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			62.24310	50.563	19.56	0.1064	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,095.19280	1,008.946	14.64	0.7741	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			145.19280	168.946	14.64	0.2259	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			546.16950	492.029	16.82	0.4772	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			596.16950	652.029	16.82	0.5228	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			257.61540	227.685	18.52	0.2574	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,307.61540	1,387.685	18.52	0.7426	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,358.48970	1,288.143	14.89	0.7767	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			188.48970	218.143	14.89	0.2233	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			804.17820	758.002	16.97	0.5431	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			634.17820	688.002	16.97	0.4569	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			457.73680	428.645	18.34	0.3511	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,287.73680	1,358.645	18.34	0.6489	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			691.32410	653.901	18.22	0.4224	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,261.32410	1,333.901	18.22	0.5776	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			441.09520	415.964	19.32	0.2929	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,011.09520	2,095.964	19.32	0.7071	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,077.29700	1,025.459	16.94	0.5912	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			647.29700	705.459	16.94	0.4088	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
€ / R	On	15/04/2019	Foreign Exchange Future			15.78470		15.78730			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.81950		15.82200			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.93100		15.93360			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			15.96290		15.96560			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			15.97570		15.97840			0.0000	191,788,278.50	12,005	121,702
€ / R	On	14/08/2019	Foreign Exchange Future			16.17380		16.17720			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.28210		16.28470			0.0000	0.00	0	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.57410		16.57660			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.77750		16.78000			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.89420		16.89610			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>191,788,278.50</b>	<b>12,005</b>	<b>201,638</b>
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			498.53390	497.647	17.34	0.9749	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			5.83390	2.347	17.34	0.0251	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			617.51550	618.309	14.02	0.9105	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			19.51550	17.809	14.02	0.0895	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			457.84650	456.002	14.30	0.5927	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			241.44650	237.002	14.30	0.4073	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.33950	8.216	14.40	0.0233	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,723.93950	1,721.116	14.40	0.9767	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			742.22970	737.149	12.93	0.7796	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			113.82970	111.449	12.93	0.2204	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			826.11550	825.554	15.20	0.7302	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			164.51550	161.254	15.20	0.2698	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			147.28380	144.275	15.41	0.2455	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,015.15220	1,014.906	15.68	0.7891	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			121.97640	119.060	15.70	0.2086	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,023.57640	1,023.360	15.70	0.7914	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			125.14600	122.170	15.66	0.2132	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			898.88380	898.575	15.41	0.7545	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,006.74600	1,006.470	15.66	0.7868	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			123.55220	120.606	15.68	0.2109	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			446.37720	444.205	13.70	0.4397	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			593.57720	588.005	13.70	0.5603	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,504.39590	3,507.287	18.98	0.9559	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			31.59590	31.087	18.98	0.0441	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			499.60210	495.373	14.01	0.4963	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			562.40210	561.573	14.01	0.5037	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			269.79670	266.886	15.40	0.3026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,102.59670	1,103.086	15.40	0.6974	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,699.85120	1,700.785	16.34	0.7771	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			283.37870	280.952	13.18	0.3003	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			213.12510	211.474	16.36	0.2216	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,708.42510	1,709.374	16.36	0.7784	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			211.70970	210.071	16.37	0.2203	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,717.00970	1,717.971	16.37	0.7797	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			214.55120	212.885	16.34	0.2229	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			120.02110	119.138	17.40	0.1336	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,136.54460	2,137.998	17.00	0.8359	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			151.24460	150.098	17.00	0.1641	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			812.21120	807.378	13.45	0.6364	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			377.51120	375.278	13.45	0.3636	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			948.07870	943.052	13.18	0.6997	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,435.32110	2,437.038	17.40	0.8664	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,172.72780	4,174.324	20.01	0.8944	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			129.32780	128.424	20.01	0.1056	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,375.85520	3,377.304	18.43	0.8641	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			547.27010	545.331	13.81	0.3876	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,385.15010	3,386.605	18.44	0.8646	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			161.75010	160.705	18.44	0.1354	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			351.95190	349.741	13.32	0.2908	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			374.77960	372.543	16.25	0.2886	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,808.17960	1,808.443	16.25	0.7114	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,883.74020	2,880.918	14.03	0.9550	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.14020	36.818	14.03	0.0450	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			973.87010	969.431	13.81	0.6124	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			410.44790	408.287	13.46	0.3226	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			372.97110	370.748	16.26	0.2874	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,816.37110	1,816.648	16.26	0.7126	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,543.99610	2,540.822	13.70	0.9335	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			57.39610	56.722	13.70	0.0665	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,228.55190	1,223.841	13.32	0.7092	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			162.45520	161.404	18.43	0.1359	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			371.17280	368.964	16.28	0.2862	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,824.57280	1,824.864	16.28	0.7138	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,414.15730	2,410.803	13.58	0.9231	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			67.55730	66.703	13.58	0.0769	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,137.04790	1,132.387	13.46	0.6774	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,067.36500	1,066.705	14.83	0.5239	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			777.36500	774.205	14.83	0.4761	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			810.37240	809.330	14.33	0.4508	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			940.37240	936.830	14.33	0.5492	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			965.58780	964.797	14.64	0.4968	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			835.58780	832.297	14.64	0.5032	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,022.29810	1,021.578	14.75	0.5122	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	10/02/2020	Foreign Exchange Option	17.00	Call			802.29810	799.078	14.75	0.4878	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			499.38070	497.464	16.39	0.3136	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,073.28070	2,073.264	16.39	0.6864	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			503.22910	501.301	16.37	0.3157	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,057.12910	2,057.101	16.37	0.6843	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			501.30040	499.376	16.38	0.3147	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,065.20040	2,065.175	16.38	0.6853	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>742,703</b>
<b>Total € / R</b>												<b>191,788,278.50</b>	<b>12,005</b>	<b>944,341</b>
AUS / R	On	14/06/2019	Foreign Exchange Future			10.09430		10.07720			0.0000	2,533,669.30	251	26,777
AUS / R	On	16/09/2019	Foreign Exchange Future			10.22650		10.20970			0.0000	0.00	0	1,731
AUS / R	On	13/12/2019	Foreign Exchange Future			10.35450		10.33820			0.0000	0.00	0	400
AUS / R	On	16/03/2020	Foreign Exchange Future			10.49210		10.47630			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,533,669.30</b>	<b>251</b>	<b>28,908</b>
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			942.58440	925.488	14.15	0.9240	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			19.27500	19.274	14.18	0.0742	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			952.07500	934.974	14.18	0.9258	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			18.77880	18.773	14.20	0.0725	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			961.57880	944.473	14.20	0.9275	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			19.78440	19.788	14.15	0.0760	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			142.68890	144.575	12.58	0.2864	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			682.98890	668.076	12.58	0.7136	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			140.66730	142.516	12.60	0.2830	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			690.96730	676.016	12.60	0.7170	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			138.67500	140.485	12.62	0.2796	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			698.97500	683.985	12.62	0.7204	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			216.16650	218.921	12.64	0.3285	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			777.96650	764.421	12.64	0.6715	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			213.90210	216.624	12.66	0.3257	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			785.70210	772.124	12.66	0.6743	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			218.45330	221.240	12.62	0.3314	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			770.25330	756.740	12.62	0.6686	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			856.44570	842.587	12.84	0.6993	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			194.64570	197.087	12.84	0.3007	0.00	0	1,000
AUS / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			864.31430	852.500	12.74	0.6407	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			288.20140	292.151	12.76	0.3568	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			871.90140	860.051	12.76	0.6432	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			285.81070	289.724	12.78	0.3543	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			879.51070	867.624	12.78	0.6457	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			290.61430	294.600	12.74	0.3593	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>												<b>2,533,669.30</b>	<b>251</b>	<b>29,908</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.55130		10.55960			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.69260		10.70130			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.82720		10.83520			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.97030		10.97890			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			140.45980	134.775	13.50	0.3492	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			380.85980	383.475	13.50	0.6508	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			137.63940	132.043	13.53	0.3436	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			388.03940	390.743	13.53	0.6564	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			143.33210	137.560	13.47	0.3550	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			373.73210	376.260	13.47	0.6450	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			158.07970	154.214	14.29	0.2652	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			846.77970	851.614	14.29	0.7348	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			156.19660	152.368	14.31	0.2625	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			854.89660	859.768	14.31	0.7375	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			159.98410	156.086	14.27	0.2679	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			838.68410	843.486	14.27	0.7321	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			242.08610	238.665	14.21	0.3123	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			946.88610	951.465	14.21	0.6877	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			239.93960	236.548	14.23	0.3100	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			954.73960	959.349	14.23	0.6900	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			244.25330	240.799	14.19	0.3147	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			939.05330	943.599	14.19	0.6853	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			325.93400	323.002	14.19	0.3459	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,037.03400	1,042.702	14.19	0.6541	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			323.61580	320.712	14.20	0.3438	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,044.71580	1,050.412	14.20	0.6562	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			328.26690	325.307	14.17	0.3480	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,029.36690	1,035.006	14.17	0.6520	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.11460		14.14630			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.39950		14.43170			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.67200		14.70400			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.96990		15.00300			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			149.93750	140.493	15.46	0.2636	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			733.63750	755.893	15.46	0.7364	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			147.92860	138.594	15.49	0.2606	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			741.62860	763.994	15.49	0.7394	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	14/06/2019	Foreign Exchange Option	14.72	Call			151.97190	142.415	15.44	0.2667	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			725.67190	747.816	15.44	0.7333	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			209.31480	202.148	16.65	0.2323	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,467.61480	1,492.648	16.65	0.7677	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			207.79690	200.684	16.67	0.2308	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,476.09690	1,501.184	16.67	0.7692	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			210.84530	203.624	16.64	0.2338	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,459.14530	1,484.124	16.64	0.7662	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			364.01210	355.091	16.90	0.2967	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,610.01210	1,633.091	16.90	0.7033	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			362.12320	353.251	16.92	0.2954	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,618.12320	1,641.251	16.92	0.7046	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			360.25000	351.422	16.94	0.2940	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,626.25000	1,649.422	16.94	0.7060	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			443.65310	434.888	17.58	0.2959	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,070.65310	2,094.988	17.58	0.7041	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			441.78570	433.058	17.59	0.2949	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,078.78570	2,103.158	17.59	0.7051	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			445.53480	436.721	17.57	0.2970	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,062.53480	2,086.821	17.57	0.7030	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,393</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14110		2.14140			0.0000	0.00	0	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18340		2.18380			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22400		2.22390			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.26810		2.26840			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>235</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			382.56690	376.210	13.04	0.4462	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			568.56690	565.210	13.04	0.5538	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			465.80490	458.471	12.77	0.5144	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			451.80490	447.471	12.77	0.4856	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			421.27060	414.543	12.87	0.4797	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			507.27060	503.543	12.87	0.5203	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,368.47140	2,373.853	15.16	0.8163	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			232.10940	233.322	14.96	0.2034	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,194.10940	2,199.322	14.96	0.7966	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			218.89520	220.196	15.06	0.1933	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,280.89520	2,286.196	15.06	0.8067	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			206.47140	207.853	15.16	0.1837	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			237.90390	240.235	15.73	0.1669	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,398.90390	3,400.235	15.73	0.8331	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			227.21590	229.556	15.79	0.1604	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,488.21590	3,489.556	15.79	0.8396	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	13/12/2019	Foreign Exchange Option	2.53	Call			249.11350	251.429	15.67	0.1736	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,310.11350	3,311.429	15.67	0.8264	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,776.74980	3,780.182	15.88	0.7999	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			348.50320	348.995	15.93	0.1942	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,864.50320	3,867.995	15.93	0.8058	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			373.47470	373.838	15.82	0.2062	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,689.47470	3,692.838	15.82	0.7938	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			360.74980	361.182	15.88	0.2001	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>235</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.79310		1.79970			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.81690		1.82370			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.83920		1.84630			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			657.34230	609.696	14.40	0.6336	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			260.34230	278.696	14.40	0.3664	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			598.86290	554.023	14.52	0.5968	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			301.86290	323.023	14.52	0.4032	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			719.56800	669.235	14.27	0.6700	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			222.56800	238.235	14.27	0.3300	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			732.24560	696.637	14.97	0.5127	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			695.24560	727.637	14.97	0.4873	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			690.52260	656.634	15.10	0.4908	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			753.52260	787.634	15.10	0.5092	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			776.23830	738.882	14.84	0.5350	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			639.23830	669.882	14.84	0.4650	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			950.43300	912.206	15.25	0.5235	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			887.43300	920.206	15.25	0.4765	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			908.50490	871.942	15.35	0.5065	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			945.50490	979.942	15.35	0.4935	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			994.13750	954.231	15.14	0.5408	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			831.13750	862.231	15.14	0.4592	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.13750		0.13840			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13570		0.13820			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13520		0.13800			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13600		0.13790			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65730		1.65820			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68130		1.68200			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.70330		1.70400			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.51760		9.50370			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.64260		9.62800			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.76170		9.74650			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.88900		9.87370			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			75.20240	75.561	13.71	0.2425	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			491.50240	477.961	13.71	0.7575	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			73.41530	73.752	13.75	0.2376	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			499.71530	486.152	13.75	0.7624	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			77.03170	77.411	13.68	0.2475	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			483.33170	469.811	13.68	0.7525	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			233.91400	235.773	12.91	0.4172	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			455.91400	443.173	12.91	0.5828	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			230.70410	232.522	12.93	0.4128	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			462.70410	449.922	12.93	0.5872	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			237.16610	239.064	12.89	0.4217	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			449.16610	436.464	12.89	0.5783	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			214.31150	216.443	13.73	0.3213	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			817.81150	804.743	13.73	0.6787	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			212.11700	214.216	13.75	0.3185	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			825.61700	812.516	13.75	0.6815	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			216.53010	218.695	13.71	0.3241	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			810.03010	796.995	13.71	0.6759	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			279.70320	282.908	13.80	0.3451	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			926.00320	913.908	13.80	0.6549	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			277.42700	280.597	13.82	0.3427	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			933.72700	921.597	13.82	0.6573	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			282.00040	285.237	13.78	0.3475	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			918.30040	906.237	13.78	0.6525	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32460		1.32690			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33030		1.33260			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33440		1.33660			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			69.00000	46.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			31.00000	54.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			169.00000	146.000		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			26.00000	3.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			74.00000	97.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			126.00000	103.000		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			34.00000	56.000		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			134.00000	156.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			66.00000	44.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.31410		1.31300			0.0000	0.00	0	350
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32000		1.31900			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32530		1.32430			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33100		1.32980			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>350</b>
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13750		1.13350			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14640		1.14240			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15470		1.15070			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16390		1.15970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>148</b>
SGD / R	On	14/06/2019	Foreign Exchange Future			10.39290		10.41750			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.52870		10.55440			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.65890		10.68470			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			479.78670	458.674	12.14	0.7851	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			62.28670	65.774	12.14	0.2149	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			472.16800	451.203	12.15	0.7790	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			64.66800	68.303	12.15	0.2210	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			487.46870	466.211	12.12	0.7911	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			59.96870	63.311	12.12	0.2089	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			362.56800	349.909	12.73	0.5161	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			338.16800	351.209	12.73	0.4839	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			357.98090	345.479	12.74	0.5115	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			343.58090	356.779	12.74	0.4885	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			367.19830	354.385	12.71	0.5206	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			332.79830	345.685	12.71	0.4794	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			459.95290	446.838	12.98	0.5173	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			445.25290	457.938	12.98	0.4827	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			455.54300	442.733	13.00	0.5138	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			450.84300	463.833	13.00	0.4862	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			464.39830	450.978	12.97	0.5208	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			439.69830	452.078	12.97	0.4792	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.34750		2.35490			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.23370		2.24620			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.13720		2.15300			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,646</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.18110	0.551	37.05	0.0050	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,175.28110	1,183.051	37.05	0.9950	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.16870	0.520	37.05	0.0048	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,185.26870	1,193.020	37.05	0.9952	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.19430	0.584	37.05	0.0053	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,165.29430	1,173.084	37.05	0.9947	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			76.75920	87.933	23.10	0.3977	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			180.55920	204.233	23.10	0.6023	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			73.46900	84.638	23.11	0.3870	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			187.26900	210.938	23.11	0.6130	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			80.52260	91.637	23.15	0.4089	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			174.32260	197.937	23.15	0.5911	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			100.61130	109.342	23.78	0.4073	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			227.61130	252.142	23.78	0.5927	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			97.27690	106.079	23.79	0.3986	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			234.27690	258.879	23.79	0.6014	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			94.03180	102.896	23.79	0.3901	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			241.03180	265.696	23.79	0.6099	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	3,646
Total Futures									651 986 083.60	42,421	1,487,509
Total Options									73 732 271.90	139,500	7,362,091
Grand Total:									725,718,355.50	181,921	8,849,600