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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/04/2019 Foreign Exchange Future			14.07470		13.97780			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.07960		13.98280			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.08440		13.98770			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.08600		13.98940			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.09740		14.00070			0.0000	0.00	0	50,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.10060		14.00390			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.10750		14.01040			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.11090		14.01360			0.0000	0.00	0	2
\$ / R On 17/05/2019 Foreign Exchange Future			14.11440		14.06440			0.0000	0.00	0	0
\$ / R On 20/05/2019 Foreign Exchange Future			14.11950		14.02180			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.13480		14.03670			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.13820		14.04010			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.14340		14.04500			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.14510		14.04670			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.15530		14.05670			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.16210		14.06330			0.0000	354,888,063.90	25,059	873,343
\$ / R On 20/06/2019 Foreign Exchange Future			14.17230		14.07330			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.18570		14.08650			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.19070		14.09150			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.19410		14.09480			0.0000	0.00	0	0
\$ / R On 04/07/2019 Foreign Exchange Future			14.19570		14.21270			0.0000	2,484,247.50	175	175

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Future			14.24130		14.14160			0.0000	0.00	0	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.24300		14.14330			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.26340		14.16350			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.29260		14.19200			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.29780		14.19700			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.30130		14.20040			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.30300		14.20200			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.31680		14.21540			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.32200		14.22050			0.0000	0.00	0	27,613
\$ / R	On	30/09/2019	Foreign Exchange Future			14.34610		14.24420			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.34950		14.24760			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.39930		14.29710			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.44950		14.34690			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.45480		14.35210			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.45830		14.35560			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.47410		14.37110			0.0000	289,482.00	20	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.50560		14.40200			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.50910		14.40540			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.55930		14.45570			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.60730		14.50470			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.61250		14.51000			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.63690		14.53450			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.66860		14.56440			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.71850		14.61280			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.78010		14.67500			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.79820		14.69330			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.88280		14.77840			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.97580		14.87050			0.0000	0.00	0	0
Total \$ / R Future												357,661,793.40	25,254	1,114,169
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			527.39300	432.577	16.46	0.9376	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			5.19300	7.277	16.46	0.0624	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			246.76560	161.836	12.86	0.7195	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			24.56560	36.536	12.86	0.2805	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			576.29390	481.019	17.07	0.9508	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			4.09390	5.719	17.07	0.0492	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,058.22650	961.434	18.46	0.9918	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			1.02650	1.034	18.46	0.0082	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			196.87340	130.463	12.01	0.5306	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			74.57340	104.863	12.01	0.4694	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.45270	0.214	16.41	0.0018	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,069.85270	1,166.214	16.41	0.9982	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			990.11140	1,086.340	16.02	0.9973	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.71140	0.340	16.02	0.0027	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			46.33150	66.127	12.91	0.3146	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			306.93150	230.127	12.91	0.6854	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,620.98930	1,524.540	20.77	0.9966	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.38930	0.540	20.77	0.0034	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,970.72990	1,874.180	22.42	0.9989	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.12990	0.180	22.42	0.0011	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			480.86630	393.520	13.94	0.8405	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			20.26630	29.520	13.94	0.1595	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			854.90500	760.050	16.01	0.9626	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			4.30500	6.050	16.01	0.0374	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			11.81910	5.973	13.84	0.0413	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			511.21910	601.973	13.84	0.9587	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			148.14910	206.643	12.55	0.6692	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			108.74910	70.643	12.55	0.3308	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			56.61810	80.299	12.65	0.3669	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			267.21810	194.299	12.65	0.6331	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			146.22580	102.575	13.00	0.3560	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			196.92580	249.975	13.00	0.6440	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			498.68590	414.103	14.42	0.7686	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			49.38590	61.503	14.42	0.2314	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			322.92700	393.116	12.95	0.8048	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			72.22700	45.716	12.95	0.1952	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			187.61560	135.154	13.02	0.4301	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			158.31560	202.554	13.02	0.5699	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			309.69290	240.627	13.79	0.5776	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			113.59290	141.227	13.79	0.4224	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			117.74990	80.568	13.10	0.2865	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			261.64990	321.168	13.10	0.7135	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			70.68370	44.732	12.93	0.1846	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			354.58370	425.332	12.93	0.8154	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			221.05730	166.212	13.48	0.4390	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			191.45730	233.712	13.48	0.5610	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			693.45980	607.204	16.07	0.7985	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			57.05980	68.104	16.07	0.2015	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put			0.00000	414.359	15.32	0.6709	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call			0.00000	128.759	15.32	0.3291	5,150,352.00	40,000	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put			0.00000	1,014.024	17.52	0.9102	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call			0.00000	28.424	17.52	0.0898	1,136,956.00	40,000	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			385.54000	317.313	14.72	0.5751	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			157.34000	186.813	14.72	0.4249	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,250.61200	1,156.234	17.97	0.9224	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			22.41200	25.734	17.97	0.0776	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,491.54380	1,395.757	18.63	0.9519	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			13.34380	15.257	18.63	0.0481	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			393.02830	329.082	14.71	0.5444	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			199.72830	233.882	14.71	0.4556	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			201.72920	235.401	14.81	0.4485	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			411.62920	347.201	14.81	0.5515	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,764.79570	1,669.824	18.99	0.9518	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			14.89570	18.023	18.99	0.0482	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			218.15720	254.340	14.65	0.4754	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			378.05720	316.140	14.65	0.5246	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,056.00500	1,150.308	14.35	0.9580	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			15.90500	12.108	14.35	0.0420	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,029.58740	941.876	17.22	0.8371	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			59.68740	70.076	17.22	0.1629	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,116.99600	2,020.366	19.39	0.9753	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			7.09600	8.566	19.39	0.0247	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			23.35920	17.887	13.95	0.0602	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			923.45920	1,016.087	13.95	0.9398	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			1.42220	0.976	16.30	0.0038	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,906.42220	2,004.376	16.30	0.9962	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			608.31050	533.707	15.53	0.6661	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			145.01050	168.807	15.53	0.3339	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			364.25040	306.199	14.36	0.4864	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			235.51970	271.318	14.66	0.4636	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			428.81970	366.018	14.66	0.5364	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			197.26530	158.408	13.76	0.3194	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			423.96530	483.708	13.76	0.6806	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			306.95770	354.311	14.19	0.5604	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			310.25770	259.011	14.19	0.4396	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			270.95040	311.499	14.36	0.5136	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			213.22900	244.865	15.06	0.4149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			519.92900	452.766	15.06	0.5851	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			210.35970	241.603	15.09	0.4105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			527.05970	459.503	15.09	0.5895	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			216.13840	248.170	15.03	0.4192	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			122.10530	140.823	16.25	0.2635	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			43.04970	32.462	13.34	0.0915	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			740.50070	663.490	15.91	0.6979	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			143.80070	165.590	15.91	0.3021	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,630.87150	1,539.635	18.46	0.9102	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			34.17150	41.735	18.46	0.0898	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			838.80530	758.723	16.25	0.7365	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			50.41260	38.489	13.30	0.1056	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			789.27010	710.596	16.08	0.7178	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			132.57010	152.696	16.08	0.2822	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,696.93900	1,604.851	18.51	0.9191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			30.23900	36.951	18.51	0.0809	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			886.34970	974.562	13.34	0.9085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			242.90320	199.738	13.99	0.3622	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			813.99710	734.537	16.17	0.7273	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			127.29710	146.637	16.17	0.2727	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,555.94620	1,465.406	18.36	0.8995	0.00	0	0

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\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			39.24620	47.506	18.36	0.1005	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			833.71260	920.589	13.30	0.8944	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			570.60850	500.780	15.27	0.6148	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,161.71070	1,255.001	13.57	0.9589	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			18.41070	12.901	13.57	0.0411	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			323.05070	370.892	14.26	0.5622	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			319.75070	268.792	14.26	0.4378	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			396.20320	451.838	13.99	0.6378	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			31.01930	22.767	13.44	0.0675	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,296.56130	1,206.982	17.63	0.8587	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			59.86130	69.082	17.63	0.1413	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			773.60270	858.774	13.24	0.8758	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			60.30270	46.674	13.24	0.1242	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			193.90850	222.880	15.27	0.3852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			471.11220	406.799	14.86	0.5540	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			816.38970	902.796	13.28	0.8893	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			53.08970	40.696	13.28	0.1107	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,574.61560	1,484.172	18.41	0.9019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			37.91560	46.272	18.41	0.0981	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			994.31930	1,084.867	13.44	0.9325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			219.08610	251.518	15.00	0.4236	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,026.77320	942.063	16.85	0.7967	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			90.07320	104.163	16.85	0.2033	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			93.76860	70.922	13.26	0.1736	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			657.06860	733.022	13.26	0.8264	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			234.41220	268.899	14.86	0.4460	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			401.51040	457.657	13.98	0.6428	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,421.16960	1,517.698	13.99	0.9808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			7.86960	5.598	13.99	0.0192	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			122.07990	94.552	13.44	0.2150	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			585.37990	656.652	13.44	0.7850	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			505.78610	439.418	15.00	0.5764	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			15.88340	19.385	18.76	0.0460	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			859.90920	947.468	13.32	0.9016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			46.60920	35.368	13.32	0.0984	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			250.75790	287.397	14.71	0.4692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			437.45790	375.297	14.71	0.5308	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			238.21040	195.557	13.98	0.3572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			35.38020	43.202	18.44	0.0925	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			268.17570	307.057	14.57	0.4930	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			404.87570	344.957	14.57	0.5070	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,849.48050	1,755.744	18.62	0.9367	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			22.78050	27.844	18.62	0.0633	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,042.58340	1,947.285	18.76	0.9540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			287.47450	239.751	14.15	0.4076	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,481.70820	1,390.712	18.15	0.8892	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	15.50	Call			45.00820	52.812	18.15	0.1108	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			318.81730	365.913	14.28	0.5572	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			325.51730	273.813	14.28	0.4428	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,612.08020	1,521.102	18.44	0.9075	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			78.52300	90.765	17.11	0.1802	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			145.76560	167.843	15.88	0.3056	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			732.46560	655.743	15.88	0.6944	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,314.97510	1,225.136	17.68	0.8621	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			58.27510	67.236	17.68	0.1379	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			350.77450	401.851	14.15	0.5924	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			23.31850	16.695	13.51	0.0515	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			149.77800	172.443	15.82	0.3125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			716.47800	640.343	15.82	0.6875	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,899.19340	3,798.920	21.45	0.9971	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			2.49340	1.020	21.45	0.0029	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,115.22300	1,028.665	17.11	0.8198	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			360.50700	412.590	14.12	0.6025	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			555.94590	486.859	15.21	0.6065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			199.24590	228.959	15.21	0.3935	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,955.39800	1,860.741	18.69	0.9468	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			18.69800	22.841	18.69	0.0532	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,086.61850	1,178.795	13.51	0.9485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			41.32230	49.424	18.28	0.1042	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			412.28720	469.456	13.94	0.6528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			228.98720	187.355	13.94	0.3472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,593.32760	1,502.617	18.43	0.9047	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			36.62760	44.717	18.43	0.0953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			277.20700	230.490	14.12	0.3975	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			21.99530	15.665	13.53	0.0487	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,878.29060	1,784.287	18.64	0.9396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			21.59060	26.387	18.64	0.0604	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			440.14830	499.880	13.85	0.6776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			206.84830	167.780	13.85	0.3224	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,528.02230	1,437.325	18.28	0.8958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			26.73130	32.674	18.55	0.0727	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			868.69620	956.476	13.33	0.9040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			45.39620	34.376	13.33	0.0960	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			872.21530	791.339	16.37	0.7484	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			115.51530	133.439	16.37	0.2516	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,105.29530	1,197.766	13.53	0.9513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			160.30540	184.502	15.67	0.3305	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			33.71880	24.923	13.41	0.0730	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			967.01880	1,057.023	13.41	0.9270	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,324.18090	1,419.350	13.70	0.9754	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			10.88090	7.250	13.70	0.0246	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,763.43130	1,670.574	18.55	0.9273	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			512.83840	446.070	15.03	0.5808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,373.37230	3,472.157	20.32	0.9998	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.07230	0.057	20.32	0.0002	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,786.31210	1,884.236	15.04	0.9924	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			3.01210	2.136	15.04	0.0076	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			677.00540	602.402	15.67	0.6695	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,150.62070	3,051.042	19.46	0.9911	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			3.92070	3.342	19.46	0.0089	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			793.80240	716.370	15.94	0.7052	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			147.10240	168.670	15.94	0.2948	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,908.50280	1,815.774	18.58	0.9189	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			35.00280	41.474	18.58	0.0811	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			313.62370	354.999	14.50	0.5065	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			427.12370	369.299	14.50	0.4935	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,254.65190	2,159.563	19.05	0.9480	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			80.89430	92.877	17.44	0.1659	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			28.74440	21.792	13.02	0.0607	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,115.24440	1,207.492	13.02	0.9393	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,181.34430	1,096.579	17.05	0.8037	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			97.84430	112.279	17.05	0.1963	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			21.15190	25.263	19.05	0.0520	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			295.53590	334.853	14.64	0.4849	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			459.03590	399.153	14.64	0.5151	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			389.57330	441.121	14.19	0.5867	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			323.07330	275.421	14.19	0.4133	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,324.39430	1,237.177	17.44	0.8341	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			52.76940	40.818	13.02	0.1009	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			954.26940	1,041.518	13.02	0.8991	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,367.51050	2,271.755	19.20	0.9488	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			22.31050	25.855	19.20	0.0512	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			752.39180	829.370	13.25	0.8215	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			107.59180	85.270	13.25	0.1785	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put			0.00000	384.147	14.49	0.4928	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call			0.00000	369.847	14.49	0.5072	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,064.27060	1,973.466	18.62	0.8867	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			65.87060	74.766	18.62	0.1133	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			413.77490	461.013	14.54	0.5304	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			472.17490	419.713	14.54	0.4696	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,405.75000	2,312.325	19.25	0.9165	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			502.89460	447.633	14.62	0.4876	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			47.35000	53.625	19.25	0.0835	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			50.64330	38.912	12.77	0.0850	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,192.24330	1,280.212	12.77	0.9150	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,338.55650	1,256.610	17.09	0.7790	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			140.15650	157.910	17.09	0.2210	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			394.49460	438.933	14.62	0.5124	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			92.46340	74.561	13.10	0.1414	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			995.76340	1,077.561	13.10	0.8586	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,255.80830	2,164.860	18.90	0.8892	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			69.30830	78.260	18.90	0.1108	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			668.33170	607.670	15.16	0.5528	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			351.83170	391.070	15.16	0.4472	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,229.80170	2,140.324	18.76	0.8677	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			91.80170	102.924	18.76	0.1323	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			500.13740	552.099	14.65	0.5468	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			508.13740	459.499	14.65	0.4532	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,577.81030	2,485.626	19.39	0.8973	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			69.81030	78.226	19.39	0.1027	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			73.94080	61.352	13.10	0.1086	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,265.94080	1,353.952	13.10	0.8914	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,500.93860	1,420.015	17.32	0.7682	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			172.93860	192.615	17.32	0.2318	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			480.08310	529.676	14.73	0.5311	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			538.08310	487.076	14.73	0.4689	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			134.25930	114.670	13.36	0.1751	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,041.25930	1,122.470	13.36	0.8249	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			821.26800	757.892	15.55	0.5860	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			351.66800	389.192	15.55	0.4140	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,814.47220	4,709.590	21.41	0.9810	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			16.47220	12.590	21.41	0.0190	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			886.45780	822.061	15.71	0.5979	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			351.85780	388.861	15.71	0.4021	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,757.46110	1,855.620	13.93	0.9411	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			36.96110	33.620	13.93	0.0589	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,806.60370	1,723.047	17.83	0.7989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			157.10370	175.047	17.83	0.2011	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			652.89560	713.610	14.30	0.6242	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			402.39560	361.610	14.30	0.3758	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,073.11330	2,977.009	20.06	0.9144	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			63.61330	69.009	20.06	0.0856	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,473.38500	3,574.612	17.67	0.9951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			2.88500	2.612	17.67	0.0049	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,676.91670	3,571.564	20.71	0.9437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			47.41670	43.564	20.71	0.0563	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			366.22920	404.331	15.62	0.4119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			865.72920	802.331	15.62	0.5881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,527.82520	1,447.922	17.24	0.7538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			198.32520	219.922	17.24	0.2462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			196.92160	218.368	17.26	0.2447	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,536.42160	1,456.368	17.26	0.7553	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,755.29980	3,649.102	20.80	0.9466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			45.79980	41.102	20.80	0.0534	0.00	0	2,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			540.93370	594.545	14.67	0.5519	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			530.43370	482.545	14.67	0.4481	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,471.61720	3,368.822	20.49	0.9351	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			52.11720	50.822	20.49	0.0649	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			493.50470	542.198	14.86	0.5167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			603.00470	550.198	14.86	0.4833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,286.39500	4,175.975	21.36	0.9627	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			36.89500	27.976	21.36	0.0373	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,442.00790	4,332.816	21.50	0.9666	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			32.50790	24.816	21.50	0.0334	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			594.56300	651.772	14.48	0.5878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			464.06300	419.772	14.48	0.4122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			224.02700	248.345	16.91	0.2739	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,383.52700	1,306.345	16.91	0.7261	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,480.86810	4,371.859	21.50	0.9677	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			31.36810	23.859	21.50	0.0323	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			683.81650	746.303	14.20	0.6425	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			373.31650	334.303	14.20	0.3575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,116.84410	5,010.400	21.50	0.9819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			17.34410	12.400	21.50	0.0181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,108.02170	1,190.844	13.41	0.8277	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			137.52170	118.845	13.41	0.1723	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			637.87870	697.710	14.34	0.6151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			417.37870	375.710	14.34	0.3849	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			571.60720	627.373	14.56	0.5728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			491.10720	445.373	14.56	0.4272	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,185.42390	1,270.574	13.32	0.8507	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			114.92390	98.574	13.32	0.1493	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			242.31030	212.492	13.73	0.2643	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			862.81030	934.492	13.73	0.7357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,109.01720	3,999.751	21.17	0.9580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			39.51720	31.751	21.17	0.0420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			712.76120	655.110	15.19	0.5309	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			433.26120	477.110	15.19	0.4691	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			386.30990	426.171	15.49	0.4295	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			815.80990	754.171	15.49	0.5705	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			801.50690	870.230	13.88	0.7061	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			281.00690	248.230	13.88	0.2939	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			760.62330	827.267	13.99	0.6850	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			310.12330	275.267	13.99	0.3150	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,089.32740	3,980.205	21.15	0.9574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			39.82740	32.205	21.15	0.0426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			261.23150	229.939	13.80	0.2790	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			831.73150	901.939	13.80	0.7210	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			580.69650	637.039	14.53	0.5788	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			480.19650	435.039	14.53	0.4212	0.00	0	177

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,099.28800	1,028.776	16.22	0.6592	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			289.78800	320.776	16.22	0.3408	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,493.55110	1,414.259	17.16	0.7475	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			204.05110	226.259	17.16	0.2525	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			331.79590	366.793	15.87	0.3807	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			961.29590	894.793	15.87	0.6193	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			482.29880	530.113	14.92	0.5081	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			621.79880	568.113	14.92	0.4919	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			188.74470	209.312	17.38	0.2357	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,588.24470	1,507.312	17.38	0.7643	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,416.32700	1,508.540	13.16	0.9041	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			65.82700	56.540	13.16	0.0959	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			504.96690	554.549	14.81	0.5254	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			584.46690	532.549	14.81	0.4746	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,075.85570	1,005.996	16.17	0.6528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			296.35570	327.996	16.17	0.3472	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,290.15780	1,378.106	13.20	0.8779	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			89.65780	76.106	13.20	0.1221	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			446.73670	491.695	15.12	0.4801	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			686.23670	629.695	15.12	0.5199	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,202.62600	1,129.460	16.48	0.6856	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			263.12600	291.460	16.48	0.3144	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			371.85180	410.450	15.58	0.4169	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			851.35180	788.450	15.58	0.5831	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			689.08720	751.865	14.19	0.6456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			368.58720	329.865	14.19	0.3544	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			3,024.76720	2,929.484	19.99	0.9116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			65.26720	71.484	19.99	0.0884	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,539.08130	2,447.735	19.15	0.8792	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			89.58130	99.735	19.15	0.1208	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			678.58250	740.770	14.22	0.6395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			378.08250	338.770	14.22	0.3605	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,966.83690	2,872.256	19.90	0.9083	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			67.33690	74.256	19.90	0.0917	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			339.42810	375.120	15.82	0.3878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			938.92810	873.120	15.82	0.6122	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,412.88780	4,303.558	21.50	0.9657	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			33.38780	25.558	21.50	0.0343	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			743.60830	809.361	14.03	0.6760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			323.10830	287.361	14.03	0.3240	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			437.80660	394.968	14.40	0.3971	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			618.30660	676.968	14.40	0.6029	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put			887.46190	823.326	15.68	0.5954	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call			357.96190	395.327	15.68	0.4046	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,529.68360	2,438.411	19.13	0.8784	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			90.18360	100.411	19.13	0.1216	0.00	0	2,149

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	13.44	Call			969.09030	1,047.111	13.58	0.7797	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			188.59030	165.111	13.58	0.2203	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put			554.15430	504.464	14.73	0.4599	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call			524.65430	576.464	14.73	0.5401	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			772.13480	839.372	13.96	0.6911	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			301.63480	267.372	13.96	0.3089	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			962.08460	1,039.839	13.59	0.7771	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			191.58460	167.839	13.59	0.2229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			955.11020	1,032.600	13.60	0.7744	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			194.61020	170.600	13.60	0.2256	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			117.52120	130.573	18.76	0.1478	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,373.32120	2,284.473	18.76	0.8522	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,640.29130	1,559.917	17.40	0.7585	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			204.49130	226.017	17.40	0.2415	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			560.75510	614.689	14.75	0.5467	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			566.55510	518.589	14.75	0.4533	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			582.14890	637.438	14.67	0.5608	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			537.94890	491.338	14.67	0.4392	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,737.68140	2,645.871	19.39	0.8824	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			91.88140	101.971	19.39	0.1176	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			96.15610	82.596	13.26	0.1251	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,340.35610	1,428.696	13.26	0.8749	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			172.15400	151.543	13.56	0.1979	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,089.75400	1,171.043	13.56	0.8021	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,544.06680	2,455.817	18.87	0.8421	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			141.16680	155.117	18.87	0.1579	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			663.41230	720.663	14.74	0.5726	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			566.31230	521.363	14.74	0.4274	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,803.90500	1,724.640	17.61	0.7546	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,121.33680	1,201.435	13.73	0.7801	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,415.33920	1,503.224	13.42	0.8618	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			118.23920	103.924	13.42	0.1382	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			231.00500	253.940	17.61	0.2454	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,906.66990	2,815.540	19.46	0.8708	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			113.76990	124.840	19.46	0.1292	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			641.65910	697.664	14.82	0.5597	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			594.55910	548.364	14.82	0.4403	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			214.23680	192.135	13.73	0.2199	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,687.39090	2,599.693	18.97	0.8328	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			164.29090	179.193	18.97	0.1672	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			737.89460	796.253	14.81	0.5824	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			590.99460	546.753	14.81	0.4176	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,049.62420	2,957.751	19.53	0.8605	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			619.02020	573.596	14.88	0.4296	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			136.52420	147.251	19.53	0.1395	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			137.74390	122.723	13.55	0.1475	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,484.64390	1,572.223	13.55	0.8525	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,940.86500	1,861.797	17.78	0.7498	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			257.76500	281.297	17.78	0.2502	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			715.92020	773.096	14.88	0.5704	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			255.40590	232.011	13.88	0.2362	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,167.50590	1,246.811	13.88	0.7638	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			999.05820	939.844	15.82	0.5576	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			514.65820	558.144	15.82	0.4424	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,052.97230	1,127.629	14.10	0.7137	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			341.87230	313.529	14.10	0.2863	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,662.74860	2,576.115	18.88	0.8209	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			183.84860	200.215	18.88	0.1791	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,675.22810	5,559.739	21.24	0.9637	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,763.84950	1,687.685	17.42	0.7123	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			318.41390	345.313	17.39	0.2903	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,747.31390	1,671.213	17.39	0.7097	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			553.21030	511.500	14.71	0.3922	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,494.51530	1,582.216	13.64	0.8431	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			153.41530	138.116	13.64	0.1569	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			316.67630	343.544	17.41	0.2890	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,755.57630	1,679.444	17.41	0.7110	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			314.94950	341.785	17.42	0.2877	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			266.38090	290.028	17.88	0.2493	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			819.03160	880.557	14.69	0.6102	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			547.93160	506.457	14.69	0.3898	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,790.52070	2,702.765	19.07	0.8318	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			171.62070	186.865	19.07	0.1682	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			814.31030	875.600	14.71	0.6078	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			234.70540	255.615	18.21	0.2231	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			828.55520	890.548	14.66	0.6149	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			537.45520	496.448	14.66	0.3851	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			809.60980	870.665	14.72	0.6055	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			558.50980	516.565	14.72	0.3945	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			2,025.28090	1,945.928	17.88	0.7507	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			122.66980	111.272	13.66	0.1318	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			898.10910	963.423	14.45	0.6480	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			467.00910	429.323	14.45	0.3520	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,392.75230	2,308.825	18.46	0.7946	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			213.85230	232.925	18.46	0.2054	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,233.60540	2,151.515	18.21	0.7769	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			723.29400	674.389	15.15	0.4612	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			867.67430	931.559	14.54	0.6338	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			496.57430	457.459	14.54	0.3662	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,216.06670	2,134.196	18.18	0.7748	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			237.16670	258.296	18.18	0.2252	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,623.76980	1,715.372	13.66	0.8682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			256.65010	279.464	17.97	0.2414	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			972.86690	1,041.535	14.24	0.6813	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			401.76690	367.435	14.24	0.3187	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,818.03250	2,730.046	19.11	0.8341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			169.13250	184.146	19.11	0.1659	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			684.39400	738.489	15.15	0.5388	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			145.54760	154.882	19.60	0.1414	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			833.35300	895.586	14.65	0.6172	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			532.25300	491.486	14.65	0.3828	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,128.85200	2,048.090	18.04	0.7642	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			249.95200	272.190	18.04	0.2358	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,085.55010	2,005.364	17.97	0.7586	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			46.32810	33.839	21.24	0.0363	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,508.20270	2,606.810	13.77	0.9657	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			27.10270	22.711	13.77	0.0343	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,517.93130	1,606.844	13.65	0.8480	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			146.83130	132.744	13.65	0.1520	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,154.44760	3,060.782	19.60	0.8586	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,834.94520	2,747.958	19.01	0.8246	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			186.94520	203.558	19.01	0.1754	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			813.91960	874.851	14.82	0.5923	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			611.91960	569.251	14.82	0.4077	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,197.95220	3,104.485	19.53	0.8514	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			159.95220	170.085	19.53	0.1486	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			156.54210	142.312	13.66	0.1554	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,558.54210	1,647.912	13.66	0.8446	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,089.65300	2,010.937	17.89	0.7470	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			281.65300	306.537	17.89	0.2530	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			791.67650	851.480	14.90	0.5811	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			639.67650	595.880	14.90	0.4189	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			294.49880	270.571	14.01	0.2495	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,209.89880	1,289.671	14.01	0.7505	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			332.45600	307.840	14.14	0.2608	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,248.15600	1,327.140	14.14	0.7392	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			997.13630	945.161	15.71	0.5029	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			721.83630	772.461	15.71	0.4971	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			369.98040	344.943	14.23	0.2703	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,289.98040	1,367.444	14.23	0.7297	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,426.23330	3,329.940	19.53	0.8249	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			230.73330	236.840	19.53	0.1751	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,408.75650	2,331.681	18.15	0.7387	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			343.25650	368.581	18.15	0.2613	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			521.78050	558.664	16.83	0.3745	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,597.28050	1,531.764	16.83	0.6255	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			800.69170	854.400	15.53	0.5253	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			926.19170	877.500	15.53	0.4747	0.00	0	272,897

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			519.53350	556.269	16.84	0.3731	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,605.03350	1,539.369	16.84	0.6269	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,206.06880	1,280.466	14.39	0.6942	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			451.56880	423.567	14.39	0.3058	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,568.98620	3,466.532	19.69	0.8340	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			223.48620	223.432	19.69	0.1660	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			517.29310	553.882	16.86	0.3718	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,612.79310	1,546.982	16.86	0.6282	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,688.49680	1,773.538	13.85	0.8233	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			213.99680	196.638	13.85	0.1767	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			858.45830	914.888	15.32	0.5528	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			833.95830	787.988	15.32	0.4472	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,793.21210	2,711.988	18.70	0.7769	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			287.71210	308.888	18.70	0.2231	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,762.77100	1,849.193	13.74	0.8397	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			188.27100	172.293	13.74	0.1603	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			903.48420	962.043	15.17	0.5734	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			768.98420	725.143	15.17	0.4266	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,593.74990	1,677.719	13.98	0.8013	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			249.24990	230.819	13.98	0.1987	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,656.65850	2,754.426	12.55	0.9625	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			32.15850	27.526	12.55	0.0375	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,083.37640	1,149.733	14.62	0.6492	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			558.87640	522.833	14.62	0.3508	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,590.69240	2,511.544	18.41	0.7578	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			315.19240	338.444	18.41	0.2422	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			407.42900	381.375	14.33	0.2782	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,331.82900	1,409.975	14.33	0.7218	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			441.48110	414.338	14.42	0.2851	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,364.28110	1,442.838	14.42	0.7149	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			480.12710	452.236	14.53	0.2910	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,415.12710	1,492.336	14.53	0.7090	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,845.59090	2,946.115	13.05	0.9480	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			52.29090	47.915	13.05	0.0520	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,169.87420	1,235.023	15.05	0.6234	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			726.57420	686.823	15.05	0.3766	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,952.04520	2,872.783	18.76	0.7464	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,285.40320	1,230.932	16.23	0.5205	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			385.34520	410.983	18.76	0.2536	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			815.52720	865.798	16.24	0.4780	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,292.22720	1,237.598	16.24	0.5220	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			812.37150	862.479	16.25	0.4766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,299.07150	1,244.279	16.25	0.5234	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			818.70320	869.132	16.23	0.4795	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,438.96550	1,384.128	16.49	0.5317	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			847.36550	896.928	16.49	0.4683	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			950.46500	1,002.776	16.46	0.4886	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,429.96500	1,376.976	16.46	0.5114	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			947.27190	999.441	16.47	0.4874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,436.77190	1,383.641	16.47	0.5126	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			953.67070	1,006.116	16.44	0.4899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,423.17070	1,370.316	16.44	0.5101	0.00	0	0
Total \$ / R Option												6,287,308.00	80,000	6,558,138
Total \$ / R												363,949,101.40	105,254	7,672,307
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.16210		14.06330			0.0000	0.00	0	454
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.32200		14.22050			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.47410		14.37110			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.63690		14.53450			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	454
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			21,322.90140	24,486.550	15.06	0.4149	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			51,992.90140	45,276.550	15.06	0.5851	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			21,035.97450	24,160.312	15.09	0.4105	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			52,705.97450	45,950.312	15.09	0.5895	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			21,613.83690	24,816.968	15.03	0.4192	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			51,283.83690	44,606.968	15.03	0.5808	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			37,185.18380	41,045.019	15.58	0.4169	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			85,135.18380	78,845.019	15.58	0.5831	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			36,902.93050	40,737.689	15.60	0.4144	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			85,852.93050	79,537.689	15.60	0.5856	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			37,470.04840	41,354.737	15.56	0.4194	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			84,420.04840	78,154.737	15.56	0.5806	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			85,773.78760	92,115.157	14.57	0.6290	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			50,663.78760	46,705.157	14.57	0.3710	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			85,281.09470	91,598.263	14.59	0.6267	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			51,171.09470	47,188.263	14.59	0.3733	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			86,269.53070	92,634.234	14.56	0.6314	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			50,159.53070	46,224.234	14.56	0.3686	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			79,330.40000	84,662.101	15.55	0.5217	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			93,880.40000	88,972.101	15.55	0.4783	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			78,963.46790	84,275.682	15.57	0.5199	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			94,513.46790	89,585.682	15.57	0.4801	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			79,698.59360	85,049.821	15.54	0.5235	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			93,248.59360	88,359.821	15.54	0.4765	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	454
£ / R	On	26/04/2019	Foreign Exchange Future			18.32030		18.24650			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.32950		18.25590			0.0000	0.00	0	27

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	31/05/2019	Foreign Exchange Future			18.42930		18.35370			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.47330		18.39690			0.0000	22,537,426.00	1,220	118,564
£ / R	On	28/06/2019	Foreign Exchange Future			18.51720		18.44040			0.0000	0.00	0	49
£ / R	On	16/09/2019	Foreign Exchange Future			18.76760		18.68780			0.0000	0.00	0	23,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.04220		18.96110			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.33820		19.25770			0.0000	0.00	0	4,674
Total £ / R Future												22,537,426.00	1,220	159,788
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			86.93060	56.757	12.73	0.2670	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			223.43060	267.057	12.73	0.7330	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			26.51710	18.008	15.05	0.0817	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			602.41710	667.508	15.05	0.9183	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			1,018.23770	954.235	15.10	0.8008	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			91.93770	103.535	15.10	0.1992	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			297.84830	328.463	13.75	0.4489	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			530.94830	485.163	13.75	0.5511	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			294.39300	324.720	13.76	0.4451	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			537.49300	491.420	13.76	0.5549	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			301.33670	332.243	13.73	0.4528	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			524.43670	478.943	13.73	0.5472	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			212.80210	188.026	13.17	0.2999	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			609.70210	661.326	13.17	0.7001	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			463.86520	425.139	13.47	0.4783	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			414.26520	452.339	13.47	0.5217	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			606.38950	651.345	13.95	0.5079	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			728.58950	693.745	13.95	0.4921	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			453.48230	429.253	13.64	0.3631	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			871.28230	926.853	13.64	0.6369	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			483.00610	521.491	14.31	0.4313	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			945.20610	903.891	14.31	0.5687	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			602.39380	647.151	13.96	0.5055	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			734.59380	699.551	13.96	0.4945	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			598.41670	642.980	13.97	0.5032	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			740.61670	705.380	13.97	0.4968	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			527.95000	564.516	15.11	0.3746	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,516.85000	1,472.316	15.11	0.6254	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,349.13790	3,282.713	16.96	0.8477	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			180.23790	194.913	16.96	0.1523	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			525.35740	561.704	15.12	0.3731	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,524.25740	1,479.504	15.12	0.6269	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			522.77780	558.905	15.13	0.3717	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,531.67780	1,486.705	15.13	0.6283	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			965.22770	1,021.492	14.23	0.5761	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			754.12770	729.292	14.23	0.4239	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			696.90650	737.222	15.36	0.3971	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,749.20650	1,709.022	15.36	0.6029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			702.37090	743.041	15.34	0.3995	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,734.67090	1,694.841	15.34	0.6005	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			922.36220	901.113	14.55	0.4221	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,180.06220	1,239.313	14.55	0.5779	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			699.63310	740.076	15.35	0.3983	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,741.93310	1,701.876	15.35	0.6017	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												22,537,426.00	1,220	162,288
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12710		0.12610			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12950		0.12850			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13180		0.13080			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13440		0.13330			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,428.85260	1,336.307	18.95	0.8950	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			680.28960	759.648	13.72	0.8616	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			70.28960	49.648	13.72	0.1384	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			184.02450	213.150	16.71	0.3788	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			574.02450	503.150	16.71	0.6212	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			38.85260	46.307	18.95	0.1050	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,364.65810	1,285.793	18.11	0.7294	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,000.47400	1,075.530	14.06	0.8127	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			150.47400	125.530	14.06	0.1873	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			476.59880	519.581	16.35	0.5064	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			626.59880	569.581	16.35	0.4936	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			214.65810	235.793	18.11	0.2706	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,277.48580	1,350.837	14.28	0.8078	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			197.48580	170.837	14.28	0.1922	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			740.45140	787.248	16.42	0.5675	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			660.45140	607.248	16.42	0.4325	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			412.29980	440.976	17.88	0.3652	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,332.29980	1,260.976	17.88	0.6348	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			636.38090	676.462	17.81	0.4384	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,306.38090	1,236.462	17.81	0.5616	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			400.73860	427.077	18.93	0.3026	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,070.73860	1,987.076	18.93	0.6974	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,007.07490	1,063.709	16.40	0.6144	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			677.07490	623.709	16.40	0.3856	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Future			15.83930		15.81980			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.95270		15.93170			0.0000	0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	10/06/2019	Foreign Exchange Future			15.98540		15.96390			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			15.99850		15.97680			0.0000	9,295,128.50	581	121,201
€ / R	On	14/08/2019	Foreign Exchange Future			16.19810		16.17550			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.30730		16.28310			0.0000	8,153,650.00	500	42,370
€ / R	On	13/12/2019	Foreign Exchange Future			16.60000		16.57490			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.80340		16.78000			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.92000		16.89840			0.0000	0.00	0	4,361
Total € / R Future												17,448,778.50	1,081	200,621
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			607.44840	587.315	14.47	0.9526	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			7.24840	6.615	14.47	0.0474	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			428.65780	413.512	13.87	0.5927	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			210.35780	216.212	13.87	0.4073	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			6.74940	5.769	14.53	0.0177	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,720.64940	1,741.169	14.53	0.9823	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			717.16310	732.806	12.34	0.8086	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			90.36310	84.306	12.34	0.1914	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			804.58880	786.809	14.92	0.7380	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			141.38880	145.309	14.92	0.2620	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			125.67850	129.132	15.15	0.2367	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			997.38630	978.462	15.47	0.7987	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			102.76180	105.492	15.49	0.1989	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,005.96180	986.992	15.49	0.8011	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			105.62870	108.453	15.45	0.2037	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			878.87850	860.632	15.15	0.7633	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			988.82870	969.953	15.45	0.7963	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			104.18630	106.962	15.47	0.2013	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			417.75450	407.843	13.33	0.4303	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			563.25450	575.943	13.33	0.5697	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,500.57200	3,477.579	18.67	0.9614	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			26.07200	25.679	18.67	0.0386	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			469.68560	481.435	13.65	0.5022	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			534.18560	523.335	13.65	0.4978	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			246.95820	254.481	15.17	0.3001	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,081.45820	1,066.381	15.17	0.6999	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,684.97220	1,667.455	16.22	0.7797	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			257.31890	250.630	12.80	0.2863	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			196.72520	203.370	16.24	0.2190	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,693.62520	1,676.070	16.24	0.7810	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			195.38870	201.992	16.26	0.2177	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,702.28870	1,684.692	16.26	0.7823	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			198.07220	204.755	16.22	0.2203	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			109.05690	113.311	17.33	0.1304	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,125.18500	2,106.294	16.92	0.8389	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			138.28500	143.594	16.92	0.1611	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			783.32990	799.921	13.11	0.6478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			350.22990	342.621	13.11	0.3522	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			920.41890	937.930	12.80	0.7137	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,425.95690	2,406.011	17.33	0.8696	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,165.66360	4,126.740	19.23	0.9059	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			120.56360	106.740	19.23	0.0941	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,367.53330	3,346.937	18.39	0.8658	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			522.15140	516.880	13.62	0.3804	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,376.86690	3,356.247	18.40	0.8664	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			151.76690	156.247	18.40	0.1336	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			328.26370	324.482	13.09	0.2813	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			356.51300	366.971	16.17	0.2885	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,791.61300	1,776.971	16.17	0.7115	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,878.63860	2,902.517	13.95	0.9589	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			33.73860	32.517	13.95	0.0411	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			947.05140	966.880	13.62	0.6196	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			386.02790	381.857	13.24	0.3138	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			354.76670	365.181	16.18	0.2873	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,799.86670	1,785.181	16.18	0.7127	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,536.17200	2,560.067	13.58	0.9391	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			51.27200	50.067	13.58	0.0609	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,203.16370	1,224.482	13.09	0.7187	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			152.43330	156.937	18.39	0.1342	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			353.03080	363.397	16.20	0.2860	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,808.13080	1,793.397	16.20	0.7140	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,404.96140	2,428.906	13.43	0.9294	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			60.06140	58.906	13.43	0.0706	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,110.92790	1,131.857	13.24	0.6862	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			940.98770	936.090	14.52	0.4931	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			810.98770	829.490	14.52	0.5069	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			997.95960	992.644	14.63	0.5087	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			777.95960	796.044	14.63	0.4913	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,043.25170	1,037.602	14.72	0.5207	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			753.25170	771.002	14.72	0.4793	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			785.27150	781.344	14.20	0.4461	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			915.27150	934.744	14.20	0.5539	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			482.06820	494.073	16.34	0.3143	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,053.66820	2,044.073	16.34	0.6857	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			485.83530	497.921	16.31	0.3164	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,037.43530	2,027.921	16.31	0.6836	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			483.94720	495.990	16.32	0.3153	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,045.54720	2,035.990	16.32	0.6847	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												17,448,778.50	1,081	943,324
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.13890		10.11080			0.0000	5,079,588.90	501	26,771

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.27320		10.24390			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.40390		10.37380			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.54290		10.51420			0.0000	0.00	0	0
Total AU\$ / R Future												5,079,588.90	501	28,902
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			13.98730	15.108	13.66	0.0646	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			923.18730	896.208	13.66	0.9354	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			14.85910	16.075	13.61	0.0683	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			904.05910	877.175	13.61	0.9317	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			14.41660	15.584	13.64	0.0665	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			913.61660	886.684	13.64	0.9335	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			661.31590	641.316	12.46	0.7086	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			139.27160	148.733	12.41	0.2985	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			645.37160	625.533	12.41	0.7015	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			137.22840	146.609	12.43	0.2949	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			653.32840	633.409	12.43	0.7051	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			135.21590	144.515	12.46	0.2914	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			214.42150	227.130	12.53	0.3413	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			740.62150	723.230	12.53	0.6587	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			212.11930	224.722	12.55	0.3383	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			748.31930	730.821	12.55	0.6617	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			216.77180	229.591	12.51	0.3444	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			732.97180	715.691	12.51	0.6556	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			818.77530	800.329	12.73	0.6877	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			192.57530	204.229	12.73	0.3123	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			825.86920	813.049	12.67	0.6285	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			287.60860	303.386	12.68	0.3690	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			833.40860	820.486	12.68	0.6310	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			285.17110	300.851	12.70	0.3664	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			840.97110	827.951	12.70	0.6336	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			290.06920	305.950	12.67	0.3715	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												5,079,588.90	501	29,902
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.60310		10.56930			0.0000	2,650,775.00	250	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.74610		10.71080			0.0000	2,686,525.00	250	1,415
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.88110		10.84440			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.02550		10.98990			0.0000	0.00	0	0
Total CAD/ R Future												5,337,300.00	500	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			126.45050	136.422	13.10	0.3709	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			357.15050	333.322	13.10	0.6291	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			123.70800	133.478	13.14	0.3646	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			364.40800	340.378	13.14	0.6354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			129.25000	139.427	13.07	0.3773	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			349.95000	326.327	13.07	0.6227	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			149.89150	160.194	14.20	0.2770	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			829.09150	804.094	14.20	0.7230	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			148.05380	158.244	14.22	0.2742	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			837.25380	812.144	14.22	0.7258	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			151.75530	162.165	14.17	0.2799	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			820.95530	796.065	14.17	0.7201	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			234.92330	248.130	14.15	0.3240	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			930.52330	907.030	14.15	0.6760	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			232.80230	245.908	14.16	0.3216	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			938.40230	914.808	14.16	0.6784	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			237.06850	250.371	14.13	0.3265	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			922.66850	899.271	14.13	0.6735	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			319.35520	333.889	14.09	0.3567	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,019.45520	998.389	14.09	0.6433	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			317.05850	331.500	14.11	0.3545	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,027.15850	1,006.000	14.11	0.6455	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			321.67470	336.297	14.08	0.3588	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,011.77470	990.797	14.08	0.6412	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												5,337,300.00	500	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.04530		14.01700			0.0000	1,404,530.00	100	1,193
CHF / R	On	16/09/2019	Foreign Exchange Future			14.32980		14.29940			0.0000	2,149,470.00	150	450
CHF / R	On	13/12/2019	Foreign Exchange Future			14.60010		14.56900			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.89650		14.86720			0.0000	0.00	0	0
Total CHF / R Future												3,554,000.00	250	1,643
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			106.74060	113.608	15.70	0.2308	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			819.74060	798.308	15.70	0.7692	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			105.14500	111.994	15.73	0.2280	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			828.14500	806.694	15.73	0.7720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			108.36040	115.246	15.67	0.2337	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			811.36040	789.946	15.67	0.7663	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			173.53720	183.553	16.88	0.2173	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,564.13720	1,543.753	16.88	0.7827	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			172.25070	182.203	16.89	0.2159	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,572.85070	1,552.403	16.89	0.7841	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			174.83490	184.914	16.86	0.2188	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,555.43490	1,535.114	16.86	0.7812	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			318.59990	334.123	17.11	0.2845	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,699.59990	1,684.023	17.11	0.7155	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			316.91260	332.371	17.13	0.2832	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,707.91260	1,692.271	17.13	0.7168	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	13/12/2019	Foreign Exchange Option	15.97	Call			315.23590	330.629	17.14	0.2819	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,716.23590	1,700.530	17.14	0.7181	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			398.29100	416.159	17.79	0.2867	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,161.09100	2,149.659	17.79	0.7133	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			396.58230	414.387	17.80	0.2857	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,169.38230	2,157.887	17.80	0.7143	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			400.00830	417.944	17.78	0.2878	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,152.80830	2,141.444	17.78	0.7122	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												3,554,000.00	250	1,643
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14350		2.14110			0.0000	0.00	0	1,485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18630		2.18350			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22680		2.22400			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27110		2.26870			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	1,485
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			466.11700	452.419	12.39	0.5149	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			339.17870	348.587	12.56	0.4484	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			528.17870	513.587	12.56	0.5516	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			420.38350	431.793	12.26	0.5231	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			409.38350	396.793	12.26	0.4769	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			377.11700	387.419	12.39	0.4851	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,353.82680	2,333.621	15.02	0.8205	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			212.90630	221.518	14.81	0.1994	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,177.90630	2,158.518	14.81	0.8006	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			200.47850	208.673	14.91	0.1892	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,265.47850	2,245.673	14.91	0.8108	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			188.82680	196.621	15.02	0.1795	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			224.56080	233.842	15.68	0.1651	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,384.56080	3,365.842	15.68	0.8349	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			214.29490	223.261	15.74	0.1586	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,474.29490	3,455.261	15.74	0.8414	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			235.34490	244.945	15.62	0.1719	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,295.34490	3,276.945	15.62	0.8281	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			347.36480	356.981	15.85	0.1996	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,760.36480	3,745.981	15.85	0.8004	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			335.40820	344.633	15.91	0.1936	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,848.40820	3,833.633	15.91	0.8064	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			359.79100	369.816	15.79	0.2058	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,672.79100	3,658.816	15.79	0.7942	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	1,485

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80710		1.79480			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.83110		1.81840			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.85360		1.84080			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			590.00430	667.887	13.79	0.6956	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			242.00430	196.887	13.79	0.3044	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			532.46960	604.987	13.90	0.6573	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			284.46960	233.987	13.90	0.3427	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			651.67960	734.824	13.68	0.7326	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			203.67960	163.824	13.68	0.2674	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			675.97930	743.383	14.66	0.5444	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			691.97930	632.383	14.66	0.4556	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			635.84000	699.633	14.78	0.5215	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			751.84000	688.633	14.78	0.4785	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			718.45980	789.526	14.54	0.5678	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			634.45980	578.527	14.54	0.4322	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			895.96700	966.173	15.05	0.5483	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			887.96700	830.173	15.05	0.4517	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			855.44590	923.248	15.15	0.5308	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			947.44590	887.248	15.15	0.4692	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			938.30880	1,010.944	14.94	0.5661	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			830.30880	774.944	14.94	0.4339	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13870		0.13750			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13660		0.13570			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13710		0.13520			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13680		0.13650			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66640		1.66180			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69050		1.68570			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71270		1.70780			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.46750		9.46090			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.59380		9.58620			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.71410		9.70640			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.84110		9.83550			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			55.65090	57.311	13.79	0.2033	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			514.75090	509.811	13.79	0.7967	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			54.21000	55.833	13.82	0.1988	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			523.31000	518.333	13.82	0.8012	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			57.13000	58.828	13.75	0.2079	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			506.23000	501.328	13.75	0.7921	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			206.87180	214.021	13.08	0.3931	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			470.67180	470.221	13.08	0.6069	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			203.91080	211.009	13.11	0.3888	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			477.71080	477.209	13.11	0.6112	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			209.87450	217.075	13.06	0.3975	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			463.67450	463.275	13.06	0.6025	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			194.19550	201.609	13.90	0.3059	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			837.79550	837.509	13.90	0.6941	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			192.14880	199.515	13.92	0.3033	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			845.74880	845.415	13.92	0.6967	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			196.26300	203.727	13.88	0.3086	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			829.86300	829.627	13.88	0.6914	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			258.40070	266.457	13.92	0.3316	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			942.90070	945.357	13.92	0.6684	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			256.25830	264.259	13.94	0.3293	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			950.75830	953.159	13.94	0.6707	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			260.56340	268.672	13.90	0.3340	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			935.06340	937.572	13.90	0.6660	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32910		1.32550			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33510		1.33130			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33930		1.33550			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			55.00000	91.000		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			45.00000	9.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			155.00000	191.000		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			13.00000	51.000		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			87.00000	49.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On 16/09/2019	Foreign Exchange Option	1.32	Call			113.00000	151.000		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			45.00000	7.000		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			145.00000	107.000		1.0000	0.00	0	0
PULA / R	On 13/12/2019	Foreign Exchange Option	1.33	Call			55.00000	93.000		1.0000	0.00	0	0
PULA / R	On 13/12/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option											0.00	0	0
Total PULA / R											0.00	0	0
QUANTO £	On 14/06/2019	Foreign Exchange Future			1.30440		1.30810			0.0000	0.00	0	702
QUANTO £	On 16/09/2019	Foreign Exchange Future			1.31040		1.31410			0.0000	0.00	0	0
QUANTO £	On 13/12/2019	Foreign Exchange Future			1.31560		1.31940			0.0000	0.00	0	0
QUANTO £	On 16/03/2020	Foreign Exchange Future			1.32120		1.32500			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	702
Total QUANTO £ / \$											0.00	0	702
QUANTO €	On 14/06/2019	Foreign Exchange Future			1.12970		1.13610			0.0000	0.00	0	5
QUANTO €	On 16/09/2019	Foreign Exchange Future			1.13860		1.14500			0.0000	0.00	0	143
QUANTO €	On 13/12/2019	Foreign Exchange Future			1.14690		1.15330			0.0000	0.00	0	0
QUANTO €	On 16/03/2020	Foreign Exchange Future			1.15600		1.16260			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	148
Total QUANTO € / \$											0.00	0	148
SGD / R	On 14/06/2019	Foreign Exchange Future			10.45590		10.40890			0.0000	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Future			10.59370		10.54540			0.0000	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Future			10.72490		10.67550			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Call			458.94360	495.924	11.49	0.8425	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.00	Put			50.04360	40.024	11.49	0.1575	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Call			451.15020	487.831	11.51	0.8367	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	10.01	Put			52.25020	41.931	11.51	0.1633	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Call			466.80490	504.081	11.47	0.8481	0.00	0	0
SGD / R	On 14/06/2019	Foreign Exchange Option	9.99	Put			47.90490	38.181	11.47	0.1519	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Call			344.24950	370.531	12.46	0.5459	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.53	Put			328.84950	306.831	12.46	0.4541	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Call			339.71540	365.804	12.48	0.5412	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.54	Put			334.31540	312.104	12.48	0.4588	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Call			348.82860	375.306	12.45	0.5506	0.00	0	0
SGD / R	On 16/09/2019	Foreign Exchange Option	10.52	Put			323.42860	301.606	12.45	0.4494	0.00	0	0
SGD / R	On 13/12/2019	Foreign Exchange Option	10.67	Call			443.50810	470.732	12.83	0.5404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			438.00810	415.832	12.83	0.4596	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			439.17150	466.232	12.84	0.5368	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			443.67150	421.332	12.84	0.4632	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			447.88110	475.268	12.81	0.5439	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			432.38110	410.368	12.81	0.4561	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.35840		2.36900			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.25460		2.26510			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.16070		2.17390			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.42510	0.040	30.69	0.0005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,161.42510	1,171.640	30.69	0.9995	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.39950	0.037	30.69	0.0005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,171.39950	1,181.637	30.69	0.9995	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.45230	0.044	30.69	0.0006	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,151.45230	1,161.644	30.69	0.9994	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			93.17150	87.545	21.98	0.4120	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			178.07150	182.945	21.98	0.5880	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			89.23950	84.094	21.99	0.4004	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			184.13950	189.494	21.99	0.5996	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			97.21930	91.511	22.03	0.4241	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			172.11930	176.911	22.03	0.5759	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			116.44340	110.638	22.84	0.4213	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			222.54340	229.938	22.84	0.5787	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			112.58770	107.216	22.84	0.4121	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			228.68770	236.516	22.84	0.5879	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			108.82320	103.879	22.85	0.4030	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			234.92320	243.179	22.85	0.5970	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646
Total Futures												411 618 886.80	28,806	1,517,735
Total Options												6 287 308.00	80,000	7,304,341
Grand Total:												417,906,194.80	108,806	8,822,076