



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2019 Foreign Exchange Future			14.40280		14.32590			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.40800		14.33090			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.40970		14.33260			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.42170		14.34430			0.0000	0.00	0	85,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.42510		14.34760			0.0000	0.00	0	25,000
\$ / R On 10/05/2019 Foreign Exchange Future			14.42680		14.40210			0.0000	0.00	0	0
\$ / R On 13/05/2019 Foreign Exchange Future			14.43170		14.35430			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.43510		14.35770			0.0000	0.00	0	2
\$ / R On 17/05/2019 Foreign Exchange Future			14.43850		14.36120			0.0000	0.00	0	0
\$ / R On 20/05/2019 Foreign Exchange Future			14.44370		14.36630			0.0000	0.00	0	0
\$ / R On 24/05/2019 Foreign Exchange Future			14.45050		14.46470			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.45920		14.38180			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.46260		14.38520			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.46780		14.39040			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.46950		14.39210			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.47990		14.40240			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.48690		14.40930			0.0000	1,293,839,525.90	89,311	831,224
\$ / R On 20/06/2019 Foreign Exchange Future			14.49720		14.41960			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.51110		14.43350			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.51630		14.43870			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.51980		14.44220			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/07/2019	Foreign Exchange Future			14.52150		14.44390			0.0000	0.00	0	175
\$ / R	On	31/07/2019	Foreign Exchange Future			14.56870		14.49110			0.0000	0.00	0	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.57050		14.49280			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.59180		14.51400			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.62190		14.54400			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.62730		14.54930			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.63080		14.55280			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.63260		14.55450			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.64670		14.56860			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.65200		14.57390			0.0000	30,564,072.00	2,086	27,588
\$ / R	On	30/09/2019	Foreign Exchange Future			14.67690		14.59850			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.68040		14.60200			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.73240		14.65290			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.78570		14.70470			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.79130		14.71010			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.79500		14.71380			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.81160		14.73010			0.0000	177,739.20	12	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.84470		14.76280			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.84830		14.76640			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.90120		14.81920			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.95320		14.87090			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.95870		14.87640			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.98450		14.90200			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.01610		14.93320			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.06700		14.98310			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.13270		15.04750			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.15200		15.06640			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.24110		15.15390			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.33720		15.24970			0.0000	0.00	0	0
Total \$ / R Future												1,324,581,337.10	91,409	1,107,025
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			716.23310	638.625	26.61	0.9857	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			2.13310	1.425	26.61	0.0143	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			26.01740	11.640	14.15	0.1019	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			246.91740	309.640	14.15	0.8981	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.00000	0.034	24.83	0.0003	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,412.60000	1,489.734	24.83	0.9997	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,332.60000	1,409.743	23.92	0.9996	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.00000	0.043	23.92	0.0004	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			150.40420	199.922	13.72	0.7397	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			67.80420	40.222	13.72	0.2603	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,277.62080	1,200.546	21.70	0.9979	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			0.22080	0.246	21.70	0.0021	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,627.40980	1,550.319	22.29	0.9998	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			0.00980	0.019	22.29	0.0002	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			174.98390	118.429	13.14	0.5625	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	30/04/2019	Foreign Exchange Option	14.45	Call			57.58390	78.129	13.14	0.4375	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			515.97700	442.200	16.61	0.9148	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			8.57700	11.900	16.61	0.0852	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			0.36370	0.433	19.41	0.0039	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			842.96370	920.133	19.41	0.9961	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			395.30260	466.307	15.77	0.9467	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			12.70260	6.607	15.77	0.0533	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			185.15940	239.973	14.06	0.7945	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			52.55940	30.273	14.06	0.2055	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put			29.47890	19.602	14.20	0.1049	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call			423.77890	491.302	14.20	0.8951	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			208.28050	157.406	13.14	0.5266	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			102.58050	129.106	13.14	0.4734	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			604.86740	678.640	14.75	0.9579	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			10.56740	6.940	14.75	0.0421	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put			42.66580	28.759	13.98	0.1453	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call			356.96580	420.459	13.98	0.8547	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			98.56490	73.303	13.95	0.2843	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			246.16490	298.403	13.95	0.7157	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			22.66340	16.530	14.47	0.0843	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			510.26340	581.630	14.47	0.9157	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			10.67020	7.980	14.69	0.0448	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			638.27020	713.080	14.69	0.9552	0.00	0	50,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Put			0.00000	72.967	14.09	0.2744	2,918,688.00	40,000	40,000
\$ / R	On	10/05/2019	Foreign Exchange Option	14.18	Call			0.00000	319.767	14.09	0.7256	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			63.35840	47.063	13.78	0.1866	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			377.65840	438.763	13.78	0.8134	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			395.88920	335.982	15.19	0.6507	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			103.58920	121.082	15.19	0.3493	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Call			629.35760	701.986	12.98	0.9352	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Put			18.15760	13.486	12.98	0.0648	0.00	0	20,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Put			0.00000	312.360	15.29	0.6066	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.60	Call			0.00000	150.860	15.29	0.3934	6,034,380.00	40,000	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Call			0.00000	568.932	13.35	0.8751	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.90	Put			0.00000	30.432	13.35	0.1249	60,863.20	2,000	2,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put			237.21120	191.704	14.57	0.4636	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call			198.41120	230.204	14.57	0.5364	9,208,148.00	40,000	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put			782.52400	711.700	17.29	0.8439	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call			43.72400	50.200	17.29	0.1561	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			168.29190	131.160	14.02	0.3522	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			284.59190	324.860	14.02	0.6478	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			920.90370	849.158	17.62	0.8712	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			37.20370	42.858	17.62	0.1288	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,154.42840	1,080.079	18.22	0.9233	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			20.72840	23.779	18.22	0.0767	0.00	0	21,000
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Put			0.00000	133.252	14.52	0.3296	6,662,600.00	50,000	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/05/2019	Foreign Exchange Option	14.20	Call			0.00000	383.752	14.52	0.6704	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			191.74780	156.128	14.36	0.3514	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			343.54780	385.328	14.36	0.6486	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			342.27030	382.824	14.42	0.6351	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			207.07030	170.224	14.42	0.3649	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,432.50760	1,358.158	19.13	0.9209	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			27.70760	30.758	19.13	0.0791	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			369.61240	412.656	14.32	0.6645	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			184.41240	150.056	14.32	0.3355	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,391.03620	1,467.290	16.04	0.9827	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			5.83620	4.689	16.04	0.0173	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			726.08810	660.460	16.76	0.7484	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			101.28810	113.060	16.76	0.2516	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,778.20660	1,702.789	19.76	0.9575	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			13.40660	15.389	19.76	0.0425	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			8.46040	6.828	15.54	0.0248	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,253.66040	1,329.428	15.54	0.9752	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			0.51970	0.427	18.25	0.0017	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,250.91970	2,328.227	18.25	0.9983	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			358.93530	309.099	14.89	0.5124	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			241.03530	268.599	14.89	0.4876	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			491.91250	541.135	13.86	0.7313	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			149.51250	121.235	13.86	0.2687	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			436.82480	482.086	14.03	0.6854	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			184.42480	152.185	14.03	0.3146	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			380.91290	421.788	14.23	0.6327	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			228.51290	191.888	14.23	0.3673	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			80.37550	61.759	13.40	0.1638	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			652.77550	711.659	13.40	0.8362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			338.10350	373.908	14.50	0.5701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			298.80350	257.008	14.50	0.4299	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			333.44550	368.851	14.52	0.5650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			304.14550	261.951	14.52	0.4350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			342.81240	379.015	14.48	0.5752	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			194.14970	213.606	15.60	0.3766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			16.54050	12.584	14.18	0.0398	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			479.35730	424.720	15.23	0.5715	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			228.65730	251.620	15.23	0.4285	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,308.40690	1,236.321	18.11	0.8679	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			57.70690	63.221	18.11	0.1321	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			564.84970	506.706	15.60	0.6234	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			19.64770	14.993	14.09	0.0466	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			521.42050	464.971	15.41	0.5980	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			210.72050	231.871	15.41	0.4020	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,373.16400	1,300.540	18.29	0.8789	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			52.46400	57.440	18.29	0.1211	0.00	0	122,704

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,205.84050	1,279.484	14.18	0.9602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			109.90560	87.222	13.63	0.2052	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			542.97080	485.657	15.50	0.6109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			202.27080	222.557	15.50	0.3891	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,235.09080	1,163.694	17.89	0.8541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			64.39080	70.594	17.89	0.1459	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,148.94770	1,221.893	14.09	0.9534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			338.21670	292.714	14.63	0.4655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,496.07890	1,572.277	14.82	0.9819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			6.77890	5.377	14.82	0.0181	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			508.46640	557.175	13.91	0.7262	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			159.16640	130.275	13.91	0.2738	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			609.20560	664.122	13.63	0.7948	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			11.61130	8.789	14.38	0.0288	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			985.65900	917.440	17.13	0.7941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			94.95900	104.340	17.13	0.2059	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,083.22120	1,155.226	13.97	0.9442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			23.92120	18.326	13.97	0.0558	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			307.51670	339.614	14.63	0.5345	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			262.84180	223.880	14.37	0.3941	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,130.09350	1,202.785	14.05	0.9509	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			20.79350	15.885	14.05	0.0491	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,253.34710	1,181.770	17.94	0.8577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			62.64710	68.670	17.94	0.1423	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,320.91130	1,395.689	14.38	0.9712	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			347.57030	384.177	14.46	0.5803	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			734.41060	671.020	16.26	0.7062	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			143.71060	157.920	16.26	0.2938	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			35.92960	27.797	13.73	0.0807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			945.22960	1,014.697	13.73	0.9193	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			372.14180	410.780	14.37	0.6059	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			616.33640	671.654	13.61	0.7991	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,762.63140	1,839.543	15.57	0.9908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			3.33140	2.643	15.57	0.0092	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			46.58640	36.313	13.57	0.1018	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			855.88640	923.213	13.57	0.8982	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			288.27030	247.277	14.46	0.4197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			29.44310	33.362	18.99	0.0745	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,177.33450	1,250.641	14.13	0.9569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			18.03450	13.740	14.13	0.0431	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			398.01600	438.720	14.27	0.6315	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			238.71600	201.820	14.27	0.3685	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			107.03640	84.754	13.61	0.2009	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			59.30590	64.984	18.05	0.1354	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			425.21160	468.010	14.18	0.6569	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			215.91160	181.110	14.18	0.3431	0.00	0	13,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,522.37910	1,449.349	18.73	0.9007	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			41.67910	46.249	18.73	0.0993	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,710.14310	1,636.462	18.99	0.9255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			138.04750	111.672	13.80	0.2455	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,162.59930	1,091.981	17.67	0.8389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			71.89930	78.881	17.67	0.1611	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			502.17140	550.460	13.93	0.7213	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			162.87140	133.560	13.93	0.2787	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,290.00590	1,218.084	18.05	0.8646	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			125.39350	137.677	16.56	0.2616	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			231.78530	255.063	15.20	0.4331	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			472.48530	418.163	15.20	0.5669	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,003.04210	934.551	17.19	0.7990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			92.34210	101.451	17.19	0.2010	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			547.34750	598.572	13.80	0.7545	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			8.56350	6.624	14.60	0.0221	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			238.16410	262.082	15.14	0.4422	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			458.86410	405.182	15.14	0.5578	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,552.05180	3,474.425	21.24	0.9962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			1.35180	1.325	21.24	0.0038	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			816.09350	750.777	16.56	0.7384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			560.72950	612.785	13.76	0.7637	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			326.50100	282.253	14.60	0.4554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			315.80100	349.153	14.60	0.5446	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,625.16510	1,552.210	18.93	0.9145	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			34.46510	39.110	18.93	0.0855	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,417.86350	1,493.524	14.60	0.9779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			67.10520	73.590	17.81	0.1514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			630.74750	686.863	13.57	0.8076	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			101.44750	79.963	13.57	0.1924	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,271.65220	1,199.901	18.00	0.8612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			60.95220	66.801	18.00	0.1388	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			131.42950	105.885	13.76	0.2363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			8.04920	6.288	14.65	0.0210	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,550.28460	1,477.526	18.81	0.9043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			39.58460	44.426	18.81	0.0957	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			667.64630	725.714	13.47	0.8281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			88.34630	68.814	13.47	0.1719	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,207.80520	1,136.690	17.81	0.8486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			47.72870	52.221	18.48	0.1110	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,186.82380	1,260.245	14.15	0.9580	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			17.52380	13.345	14.15	0.0420	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			594.52000	535.311	15.72	0.6397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			183.82000	202.211	15.72	0.3603	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,437.34920	1,513.188	14.65	0.9790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			254.84580	280.421	14.99	0.4656	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		12.70020	9.624	14.33	0.0312	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,292.00020	1,366.524	14.33	0.9688	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,663.63990	1,740.342	15.29	0.9882	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		4.33990	3.442	15.29	0.0118	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,438.42870	1,365.321	18.48	0.8890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		293.51240	252.115	14.48	0.4248	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,719.33910	3,796.934	22.31	0.9999	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.03910	0.034	22.31	0.0001	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,130.53770	2,207.886	16.60	0.9965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		1.23770	0.986	16.60	0.0035	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		425.54580	373.521	14.99	0.5344	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		2,805.29200	2,727.998	19.40	0.9863	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		4.89200	5.198	19.40	0.0137	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put		529.96790	474.066	15.26	0.5881	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		229.56790	251.266	15.26	0.4119	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,584.17480	1,512.161	18.43	0.8819	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		57.67480	63.261	18.43	0.1181	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		476.13920	518.327	14.09	0.6533	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		242.63920	207.227	14.09	0.3467	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		1,920.59410	1,847.146	18.90	0.9241	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call		123.35400	134.096	16.86	0.2309	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		9.54080	8.362	13.60	0.0259	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,443.04080	1,519.462	13.60	0.9741	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		886.25220	821.505	16.44	0.7275	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		149.75220	162.605	16.44	0.2725	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		34.09410	38.246	18.90	0.0759	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		449.07020	489.337	14.17	0.6306	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		265.57020	228.237	14.17	0.3694	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call		583.51670	632.684	13.77	0.7328	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put		170.01670	141.584	13.77	0.2672	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put		1,019.85400	952.996	16.86	0.7691	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		18.95880	15.432	13.26	0.0443	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,267.65880	1,341.732	13.26	0.9557	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,032.23560	1,958.765	19.03	0.9263	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		34.43560	38.564	19.03	0.0737	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,035.97290	1,105.524	13.28	0.9107	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		43.77290	35.724	13.28	0.0893	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put		256.54920	221.342	14.07	0.3518	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call		490.44920	532.842	14.07	0.6482	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		1,743.79450	1,673.839	18.24	0.8501	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		94.89450	102.539	18.24	0.1499	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		585.58920	629.851	14.13	0.6505	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		294.48920	261.151	14.13	0.3495	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,076.40870	2,004.154	18.86	0.8897	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		317.56950	282.664	14.21	0.3680	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		67.50870	72.854	18.86	0.1103	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	31/07/2019	Foreign Exchange Option	13.00	Put			19.40090	16.201	12.83	0.0404	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,510.50090	1,584.901	12.83	0.9596	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,047.77710	985.543	16.50	0.7125	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			198.87710	214.243	16.50	0.2875	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			558.66950	601.364	14.21	0.6320	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			38.55650	30.298	12.70	0.0693	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,291.35650	1,360.798	12.70	0.9307	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,933.03690	1,862.332	18.46	0.8569	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			97.03690	104.132	18.46	0.1431	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			454.17560	413.212	14.61	0.4460	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			488.17560	525.012	14.61	0.5540	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,911.67250	1,842.164	18.29	0.8330	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			125.67250	134.064	18.29	0.1670	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			680.12150	724.318	14.23	0.6515	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			336.12150	302.418	14.23	0.3485	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,250.76420	2,178.998	18.92	0.8708	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			94.76420	100.898	18.92	0.1292	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			37.94120	33.319	13.39	0.0640	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,581.94120	1,655.219	13.39	0.9360	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,211.12630	1,148.544	16.72	0.7098	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			235.12630	250.444	16.72	0.2902	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			653.36370	696.193	14.31	0.6355	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			359.36370	324.293	14.31	0.3645	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			69.76590	58.967	13.12	0.1040	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,329.06590	1,396.267	13.12	0.8960	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			594.18370	547.145	14.95	0.4938	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			476.98370	507.945	14.95	0.5062	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,462.13900	4,385.946	21.57	0.9734	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			16.63900	18.546	21.57	0.0266	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			654.77590	606.401	15.13	0.5109	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			473.37590	503.101	15.13	0.4891	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			156.43950	138.123	13.57	0.1918	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,080.33950	1,140.123	13.57	0.8082	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			772.79830	820.153	14.12	0.6772	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			318.89830	288.153	14.12	0.3228	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			845.61040	791.751	15.64	0.5828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			389.51040	413.751	15.64	0.4172	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,209.28970	1,147.858	16.57	0.6889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			273.18970	289.858	16.57	0.3111	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			445.74620	473.505	15.29	0.4637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			721.84620	671.505	15.29	0.5363	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			645.76510	686.713	14.48	0.6050	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			431.86510	394.713	14.48	0.3950	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			252.27540	267.597	16.78	0.2905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,298.37540	1,235.597	16.78	0.7095	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,743.37530	1,818.827	13.90	0.9363	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	12.87	Put		39.47530	36.827	13.90	0.0637	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		675.76980	718.307	14.39	0.6230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		401.86980	366.307	14.39	0.3770	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		824.45090	771.150	15.58	0.5753	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		398.35090	423.150	15.58	0.4247	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,602.22020	1,676.976	13.56	0.9229	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		48.32020	44.976	13.56	0.0771	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		598.27830	636.626	14.63	0.5750	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		484.37830	444.626	14.63	0.4250	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		939.60560	883.440	15.89	0.6142	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		353.50560	375.440	15.89	0.3858	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		498.84990	529.822	15.00	0.5051	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		624.94990	577.822	15.00	0.4949	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		906.02700	959.258	13.80	0.7419	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		232.12700	207.258	13.80	0.2581	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,690.82040	2,617.525	19.50	0.8914	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		84.72040	89.525	19.50	0.1086	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		2,215.65850	2,144.642	18.66	0.8505	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		119.55850	126.642	18.66	0.1495	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		893.24260	945.946	13.83	0.7362	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		239.34260	213.946	13.83	0.2638	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,634.23150	2,561.158	19.40	0.8873	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		88.13150	93.158	19.40	0.1127	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		455.89400	484.274	15.24	0.4718	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		701.99400	652.274	15.24	0.5282	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		4,056.48700	3,980.568	21.20	0.9572	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		30.38700	32.568	21.20	0.0428	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		972.86150	1,029.337	13.71	0.7694	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		198.96150	177.337	13.71	0.2306	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put		285.46470	256.869	14.01	0.2989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call		819.36470	868.869	14.01	0.7011	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		656.58050	608.355	15.10	0.5090	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		480.48050	510.355	15.10	0.4910	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,206.49260	2,135.531	18.64	0.8495	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		120.39260	127.531	18.64	0.1505	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		1,241.89860	1,305.951	13.37	0.8569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		107.99860	93.951	13.37	0.1431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put		377.75890	343.527	14.32	0.3619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call		701.65890	745.527	14.32	0.6381	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call		1,007.92600	1,065.522	13.66	0.7826	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put		184.02600	163.522	13.66	0.2174	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		1,233.92640	1,297.787	13.38	0.8548	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		110.02640	95.787	13.38	0.1452	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		1,225.98350	1,289.649	13.39	0.8526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		112.08350	97.649	13.39	0.1474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		2,097.79970	2,174.429	14.74	0.9605	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	12.50	Put			23.89970	22.429	14.74	0.0395	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,507.21830	1,441.774	17.27	0.7515	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			211.11830	223.774	17.27	0.2485	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			861.87190	913.248	13.90	0.7217	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			257.97190	231.248	13.90	0.2783	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,738.09590	2,664.625	19.58	0.8947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			81.99590	86.625	19.58	0.1053	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,825.77700	3,903.709	18.41	0.9968	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			1.87700	1.709	18.41	0.0032	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,328.98980	3,254.583	20.44	0.9290	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			52.88980	56.584	20.44	0.0710	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			491.41880	521.949	15.04	0.4994	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			637.51880	589.949	15.04	0.5006	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,241.46850	1,179.537	16.65	0.6966	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			265.36850	281.537	16.65	0.3034	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			263.45380	279.496	16.66	0.3016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,249.55380	1,187.496	16.66	0.6984	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,405.90180	3,331.291	20.52	0.9327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			49.80180	53.291	20.52	0.0673	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			722.95360	767.894	14.26	0.6502	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			359.05360	325.893	14.26	0.3498	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,128.09640	3,054.292	20.23	0.9180	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			61.99640	66.292	20.23	0.0820	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			660.62380	702.366	14.43	0.6140	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			416.72380	380.366	14.43	0.3860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,929.49540	3,853.782	21.07	0.9533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			33.39540	35.782	21.07	0.0467	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,085.83590	4,009.872	21.23	0.9580	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			29.73590	31.872	21.23	0.0420	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			790.00960	838.172	14.08	0.6862	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			306.10960	276.172	14.08	0.3138	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			300.41610	318.845	16.31	0.3372	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,106.51610	1,046.845	16.31	0.6628	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,124.99070	4,048.969	21.27	0.9592	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			28.89070	30.969	21.27	0.0408	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			899.61650	952.585	13.81	0.7391	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			235.71650	210.585	13.81	0.2609	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,762.46170	4,686.107	21.65	0.9749	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			16.36170	18.107	21.65	0.0251	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,398.25880	1,465.713	13.19	0.8945	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			74.35880	63.713	13.19	0.1055	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			843.45380	894.028	13.95	0.7129	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			269.55380	242.028	13.95	0.2871	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			761.48950	808.308	14.15	0.6712	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			327.58950	296.308	14.15	0.3288	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,484.03020	1,555.451	13.26	0.9092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			60.13020	53.451	13.26	0.0908	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			143.76320	126.506	13.52	0.1796	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,117.66320	1,178.506	13.52	0.8204	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,754.20500	3,678.809	20.88	0.9473	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			38.10500	40.809	20.88	0.0527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			506.24720	465.472	14.69	0.4369	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			580.14720	617.472	14.69	0.5631	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			517.90670	550.005	14.91	0.5193	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			594.00670	548.005	14.91	0.4807	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,043.75420	1,102.455	13.61	0.7956	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			169.85420	150.455	13.61	0.2044	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			993.80760	1,050.958	13.68	0.7774	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			189.90760	168.958	13.68	0.2226	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,734.77080	3,659.413	20.86	0.9466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			38.67080	41.413	20.86	0.0534	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			155.57650	164.621	18.26	0.1810	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,057.07650	1,987.721	18.26	0.8190	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,351.57440	1,288.686	16.81	0.7055	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			270.07440	285.587	16.81	0.2945	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			741.59380	784.976	14.32	0.6404	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			393.09380	358.076	14.32	0.3596	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			768.30230	812.891	14.25	0.6548	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			369.80230	335.991	14.25	0.3452	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,412.11920	2,340.502	18.88	0.8565	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			120.61920	127.402	18.88	0.1435	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			56.56970	50.544	13.60	0.0813	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,655.06970	1,727.444	13.60	0.9187	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			100.27940	87.267	13.36	0.1289	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,372.27940	1,437.667	13.36	0.8711	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,228.83980	2,159.110	18.37	0.8105	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			181.73980	191.510	18.37	0.1895	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			853.87620	899.352	14.31	0.6584	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			400.97620	366.952	14.31	0.3416	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,515.40420	1,451.613	17.04	0.7067	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,397.15950	1,461.654	13.55	0.8477	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,727.92790	1,799.738	13.72	0.9054	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			75.02790	67.338	13.72	0.0946	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			298.30420	314.013	17.04	0.2933	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,582.47190	2,510.590	18.95	0.8454	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			145.37190	152.990	18.95	0.1546	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			827.21660	871.570	14.39	0.6453	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			424.31660	389.170	14.39	0.3547	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			134.25950	119.254	13.55	0.1523	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,373.29940	2,303.604	18.52	0.8016	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			207.99940	219.304	18.52	0.1984	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			931.38030	979.212	14.40	0.6621	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			426.68030	393.512	14.40	0.3379	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,725.36820	2,653.506	19.07	0.8348	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			450.09850	415.879	14.47	0.3500	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			170.06820	179.206	19.07	0.1652	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			90.50860	81.764	13.77	0.1038	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,795.20860	1,867.464	13.77	0.8962	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,652.75710	1,589.230	17.28	0.7043	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			327.45710	344.929	17.28	0.2957	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			904.79850	951.579	14.47	0.6500	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			168.25810	152.239	13.71	0.1711	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,438.35810	1,503.539	13.71	0.8289	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			778.88500	732.635	15.34	0.4861	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			652.68500	687.635	15.34	0.5139	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,305.85260	1,367.511	13.93	0.7831	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			235.75260	215.912	13.93	0.2169	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,351.43810	2,282.685	18.44	0.7885	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			231.53810	244.285	18.44	0.2115	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,312.73150	5,235.081	21.40	0.9527	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,485.28510	1,424.660	16.90	0.6628	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			399.54800	420.661	16.87	0.3402	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,469.44800	1,409.061	16.87	0.6598	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			396.95510	366.961	14.31	0.3151	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,800.64730	1,874.409	13.81	0.8882	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			100.54730	92.809	13.81	0.1118	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			397.46010	418.451	16.89	0.3387	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,477.36010	1,416.851	16.89	0.6613	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			395.38510	416.260	16.90	0.3372	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			336.97020	354.502	17.41	0.2934	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,022.68400	1,074.406	14.30	0.6873	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			392.58400	362.806	14.30	0.3127	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,475.63900	2,406.001	18.64	0.8015	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			215.73900	227.602	18.64	0.1985	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,017.05510	1,068.561	14.31	0.6849	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			297.07600	313.443	17.78	0.2633	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,034.01830	1,086.172	14.27	0.6919	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			383.91830	354.572	14.27	0.3081	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,011.45710	1,062.743	14.33	0.6826	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			401.35710	371.143	14.33	0.3174	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,736.87020	1,672.902	17.41	0.7066	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			80.43290	74.197	13.86	0.0927	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,118.12950	1,174.539	14.14	0.7235	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			328.02950	302.939	14.14	0.2765	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,090.14180	2,023.537	18.03	0.7575	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			270.24180	285.137	18.03	0.2425	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,936.97600	1,871.844	17.78	0.7367	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			540.40530	503.953	14.74	0.3850	0.00	0	49,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,080.45170	1,135.698	14.19	0.7101	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			350.35170	324.098	14.19	0.2899	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,920.14170	1,855.180	17.75	0.7342	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			300.24170	316.780	17.75	0.2658	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,940.53290	2,015.797	13.86	0.9073	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			325.25420	342.106	17.52	0.2843	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,209.56110	1,268.638	14.04	0.7539	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			279.46110	257.038	14.04	0.2461	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,502.42300	2,432.605	18.68	0.8042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			212.52300	224.205	18.68	0.1958	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			860.50530	905.553	14.74	0.6150	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			178.12270	187.860	19.17	0.1667	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,039.72370	1,092.097	14.26	0.6943	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			379.62370	350.497	14.26	0.3057	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,836.56270	1,771.973	17.60	0.7219	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			316.66270	333.573	17.60	0.2781	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,795.15420	1,730.506	17.52	0.7157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			42.83150	46.681	21.40	0.0473	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,856.21690	2,936.523	14.17	0.9771	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			16.11690	14.923	14.17	0.0229	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,826.60050	1,900.663	13.81	0.8920	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			96.50050	89.063	13.81	0.1080	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,828.02270	2,756.260	19.17	0.8333	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,521.41610	2,452.314	18.60	0.7941	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			234.21610	247.014	18.60	0.2059	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,012.42200	1,062.174	14.43	0.6667	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			449.62200	417.474	14.43	0.3333	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,872.33990	2,801.016	19.12	0.8256	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			195.13990	205.716	19.12	0.1744	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			104.72960	95.012	13.73	0.1107	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,867.52960	1,939.712	13.73	0.8893	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,802.02020	1,738.507	17.45	0.7039	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			354.82020	373.207	17.45	0.2961	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			985.82130	1,034.593	14.50	0.6555	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			473.02130	439.893	14.50	0.3445	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			201.57070	184.761	13.84	0.1866	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,477.97070	1,543.061	13.84	0.8134	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			234.32310	216.640	13.96	0.1999	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,513.52310	1,577.840	13.96	0.8001	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			792.42510	752.059	15.30	0.4392	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			883.32510	925.259	15.30	0.5608	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			267.09960	249.190	14.07	0.2114	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,553.49960	1,617.890	14.07	0.7886	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,095.89190	3,026.701	19.16	0.7988	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			267.89190	281.201	19.16	0.2012	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,116.90910	2,055.399	17.76	0.7002	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	16.60	Call			418.90910	439.898	17.76	0.2998	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			635.61880	666.575	16.41	0.4263	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,343.61880	1,292.075	16.41	0.5737	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			973.34530	1,018.102	15.13	0.5888	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			731.34530	693.602	15.13	0.4112	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			632.82710	663.657	16.42	0.4248	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,350.82710	1,299.157	16.42	0.5752	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,457.12300	1,519.382	14.24	0.7546	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			335.12300	314.882	14.24	0.2454	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,231.45190	3,161.498	19.34	0.8088	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			253.45190	265.998	19.34	0.1912	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			630.04940	660.753	16.43	0.4233	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,358.04940	1,306.253	16.43	0.5767	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,985.87080	2,055.151	13.57	0.8716	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			143.87080	130.651	13.57	0.1284	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,041.71920	1,088.938	14.92	0.6173	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			649.71920	614.438	14.92	0.3827	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,487.88000	2,422.927	18.30	0.7439	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			349.88000	367.427	18.30	0.2561	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,066.93720	2,137.167	13.47	0.8854	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			124.93720	112.667	13.47	0.1146	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,094.87410	1,143.940	14.77	0.6385	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			592.87410	559.440	14.77	0.3615	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,883.33050	1,951.372	13.71	0.8526	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			171.33050	156.872	13.71	0.1474	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,010.18180	3,091.863	12.71	0.9755	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			18.18180	17.363	12.71	0.0245	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,309.78140	1,368.650	14.40	0.7128	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			417.78140	394.150	14.40	0.2872	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,292.06710	2,228.834	18.02	0.7220	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			384.06710	403.333	18.02	0.2780	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			300.47420	282.313	14.19	0.2216	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,593.67420	1,658.413	14.19	0.7784	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			330.65690	311.927	14.27	0.2302	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,623.75690	1,688.927	14.27	0.7698	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			364.95050	344.742	14.35	0.2376	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,672.45050	1,737.442	14.35	0.7624	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,203.02070	3,287.183	13.35	0.9615	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			36.62070	35.183	13.35	0.0385	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,383.22120	1,441.380	14.75	0.6804	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			566.82120	539.379	14.75	0.3196	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,651.67750	2,587.668	18.39	0.7144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,069.20930	1,026.244	15.87	0.4675	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			458.07750	479.668	18.39	0.2856	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			971.86910	1,014.366	15.89	0.5310	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,075.46910	1,032.366	15.89	0.4690	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			968.13800	1,010.504	15.90	0.5294	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,081.73800	1,038.504	15.90	0.4706	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			975.60930	1,018.244	15.87	0.5325	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,217.23420	1,171.853	16.14	0.4823	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,001.13420	1,042.953	16.14	0.5177	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,114.03290	1,157.526	16.13	0.5362	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,214.33290	1,170.326	16.13	0.4638	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,110.33130	1,153.707	16.14	0.5349	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,220.63130	1,176.507	16.14	0.4651	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,117.74110	1,161.209	16.11	0.5375	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,208.04110	1,164.009	16.11	0.4625	0.00	0	0
Total \$ / R Option												24,884,679.20	172,000	6,610,138
Total \$ / R												1,349,466,016.30	263,409	7,717,163
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.48690		14.40930			0.0000	0.00	0	454
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.65200		14.57390			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.81160		14.73010			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.98450		14.90200			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			33,810.34880	37,390.789	14.50	0.5701	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			29,880.34880	25,700.789	14.50	0.4299	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			33,344.55190	36,885.139	14.52	0.5650	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			30,414.55190	26,195.139	14.52	0.4350	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			34,281.23830	37,901.496	14.48	0.5752	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			29,351.23830	25,211.496	14.48	0.4248	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			49,884.98700	52,982.149	15.00	0.5051	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			62,494.98700	57,782.149	15.00	0.4949	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			49,512.05770	52,586.913	15.02	0.5022	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			63,122.05770	58,386.913	15.02	0.4978	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			50,260.31320	53,379.884	14.99	0.5079	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			61,870.31320	57,179.884	14.99	0.4921	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			106,866.42290	112,294.812	14.20	0.7057	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			35,856.42290	33,134.812	14.20	0.2943	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			106,282.36720	111,661.252	14.21	0.7034	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			36,272.36720	33,501.252	14.21	0.2966	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			107,453.19240	112,931.278	14.20	0.7079	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			35,443.19240	32,771.278	14.20	0.2921	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			96,457.95230	100,901.205	15.16	0.5851	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			74,257.95230	70,451.205	15.16	0.4149	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			96,022.68990	100,450.077	15.17	0.5832	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			74,822.68990	71,000.077	15.17	0.4168	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			96,895.23040	101,354.933	15.14	0.5869	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			73,695.23040	69,904.933	15.14	0.4131	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	454
£ / R	On	26/04/2019	Foreign Exchange Future			18.66000		18.54050			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.66970		18.55000			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.77150		18.65110			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.81610		18.69550			0.0000	28,826,265.20	1,532	118,669
£ / R	On	28/06/2019	Foreign Exchange Future			18.86080		18.74010			0.0000	0.00	0	49
£ / R	On	16/09/2019	Foreign Exchange Future			19.11650		18.99480			0.0000	4,779,125.00	250	23,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.39930		19.27260			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.70590		19.57720			0.0000	63,058,880.00	3,200	6,274
Total £ / R Future												96,664,270.20	4,982	161,493
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			6.28220	1.603	19.09	0.0168	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			436.78220	551.603	19.09	0.9832	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			3.58600	1.574	20.23	0.0104	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			873.58600	991.274	20.23	0.9896	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			766.98820	671.778	14.99	0.7041	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			138.08820	163.278	14.99	0.2959	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			419.93370	483.224	13.72	0.5869	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			354.43370	297.124	13.72	0.4131	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			414.96220	477.741	13.73	0.5827	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			359.46220	301.641	13.73	0.4173	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			424.94680	488.751	13.71	0.5910	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			349.44680	292.651	13.71	0.4090	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			120.91130	94.043	13.34	0.1804	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			816.41130	910.143	13.34	0.8196	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			315.65290	267.089	13.59	0.3538	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			565.75290	637.889	13.59	0.6462	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			757.91090	824.843	13.85	0.5905	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			573.11090	518.343	13.85	0.4095	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			341.83760	303.851	13.62	0.2842	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,066.63760	1,150.351	13.62	0.7158	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			604.48000	658.020	14.03	0.5097	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			759.68000	691.520	14.03	0.4903	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			752.87650	819.489	13.86	0.5881	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			578.07650	522.989	13.86	0.4119	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			747.86660	814.165	13.86	0.5857	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			583.06660	527.665	13.86	0.4143	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			635.06360	680.849	14.85	0.4299	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,312.46360	1,231.549	14.85	0.5701	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,074.89590	2,964.459	16.65	0.8221	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			217.49590	233.759	16.65	0.1779	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			631.90210	677.480	14.85	0.4283	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,319.30210	1,238.180	14.85	0.5717	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	19.97	Call			628.76140	674.127	14.86	0.4267	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,326.16140	1,244.827	14.86	0.5733	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,145.86000	1,222.439	14.14	0.6398	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			623.26000	573.139	14.14	0.3602	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			814.86890	863.111	15.10	0.4444	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,547.66890	1,467.211	15.10	0.5556	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			821.36720	869.967	15.09	0.4470	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,534.16720	1,454.067	15.09	0.5530	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			788.43850	736.097	14.40	0.3685	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,365.63850	1,441.997	14.40	0.6315	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			818.11180	866.533	15.09	0.4457	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,540.91180	1,460.633	15.09	0.5543	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												96,664,270.20	4,982	163,993
¥ / R	On	14/06/2019	Foreign Exchange Future			0.13020		0.12930			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13260		0.13170			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13500		0.13410			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13760		0.13670			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,131.57890	1,051.081	18.53	0.8445	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			946.30010	1,036.355	13.93	0.9444	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			16.30010	16.355	13.93	0.0556	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			282.11780	320.310	15.99	0.5222	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			352.11780	300.310	15.99	0.4778	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			61.57890	71.081	18.53	0.1555	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,252.70870	1,324.460	13.56	0.8871	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			82.70870	64.460	13.56	0.1129	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			626.12400	666.942	15.96	0.5976	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			456.12400	406.942	15.96	0.4024	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			290.26420	310.095	17.81	0.3345	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,120.26420	1,050.096	17.81	0.6655	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,538.48630	1,609.160	14.09	0.8649	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			128.48630	109.160	14.09	0.1351	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			917.04330	962.986	16.21	0.6391	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			507.04330	462.986	16.21	0.3609	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			527.53410	556.563	17.84	0.4271	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,117.53410	1,056.563	17.84	0.5729	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			775.01540	810.143	17.67	0.4921	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,105.01540	1,050.143	17.67	0.5079	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			493.72130	516.520	18.80	0.3461	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,823.72130	1,756.520	18.80	0.6539	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,197.30740	1,246.272	16.06	0.6736	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			527.30740	486.272	16.06	0.3264	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Future			16.13670		16.05730			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.25180		16.17200			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.28480		16.20510			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.29810		16.21830			0.0000	11,767,228.20	722	116,987
€ / R	On	14/08/2019	Foreign Exchange Future			16.50250		16.42220			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.61330		16.53270			0.0000	63,878,138.50	3,845	39,167
€ / R	On	13/12/2019	Foreign Exchange Future			16.91330		16.82960			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.12290		17.03880			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.24330		17.15970			0.0000	0.00	0	4,361
Total € / R Future												75,645,366.70	4,567	193,204
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			373.37350	293.515	18.23	0.9003	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			10.67350	10.215	18.23	0.0997	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			269.96510	229.848	13.50	0.4334	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			291.96510	331.648	13.50	0.5666	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			3.41800	3.120	16.10	0.0096	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,958.51800	2,037.920	16.10	0.9904	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			911.19140	987.134	12.89	0.8976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			42.89140	39.034	12.89	0.1024	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			609.95840	554.397	14.57	0.6383	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			188.25840	212.497	14.57	0.3617	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			166.91700	188.638	14.81	0.3282	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			790.14430	728.579	15.18	0.7188	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			136.60930	154.616	15.21	0.2780	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			798.30930	736.516	15.21	0.7220	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			140.30260	158.769	15.15	0.2843	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			678.61700	620.538	14.81	0.6718	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			782.00260	720.669	15.15	0.7157	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			138.44430	156.679	15.18	0.2812	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			299.08270	272.970	13.14	0.3316	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			691.28270	745.470	13.14	0.6684	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,258.70710	3,182.524	18.67	0.9491	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			30.90710	35.024	18.67	0.0509	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			579.44660	628.027	13.42	0.5998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			397.24660	365.527	13.42	0.4002	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			303.11250	330.294	14.78	0.3710	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			890.91250	837.794	14.78	0.6290	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,474.94270	1,413.447	15.87	0.7334	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			177.26060	161.757	12.65	0.2081	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			235.99450	254.973	15.88	0.2650	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,483.29450	1,421.673	15.88	0.7350	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			234.35890	253.216	15.90	0.2635	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,491.65890	1,429.916	15.90	0.7365	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			237.64270	256.747	15.87	0.2666	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			132.17820	143.801	17.10	0.1601	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			1,905.53630	1,839.337	16.69	0.8026	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			168.23630	182.637	16.69	0.1974	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			934.00940	992.830	12.88	0.7324	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			251.30940	229.530	12.88	0.2676	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,089.96060	1,155.057	12.65	0.7919	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,199.47820	2,130.501	17.10	0.8399	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,909.72740	3,833.267	18.97	0.8910	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			119.32740	126.567	18.97	0.1090	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,135.17600	3,061.367	18.05	0.8454	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			412.51570	384.792	13.32	0.3131	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,144.38870	3,070.527	18.06	0.8461	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			173.98870	183.827	18.06	0.1539	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			253.03460	235.125	13.01	0.2211	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			412.76620	435.805	15.78	0.3316	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,593.16620	1,532.505	15.78	0.6684	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,125.98580	3,207.811	14.43	0.9690	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			26.38580	24.511	14.43	0.0310	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,092.11570	1,148.092	13.32	0.6869	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			299.28300	278.841	13.09	0.2504	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			410.71630	433.640	15.79	0.3302	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,601.11630	1,540.340	15.79	0.6698	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,779.59460	2,860.583	14.01	0.9542	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			39.99460	37.283	14.01	0.0458	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,382.63460	1,448.425	13.01	0.7789	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			174.77600	184.667	18.05	0.1546	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			408.67830	431.487	15.81	0.3288	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,609.07830	1,548.187	15.81	0.6712	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,646.42960	2,727.007	13.85	0.9470	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			46.82960	43.707	13.85	0.0530	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,278.88300	1,342.141	13.09	0.7496	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			799.04730	756.914	14.16	0.4356	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			927.84730	969.814	14.16	0.5644	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			851.60970	807.904	14.27	0.4521	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			890.40970	930.804	14.27	0.5479	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			893.57700	848.637	14.35	0.4648	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			862.37700	901.537	14.35	0.5352	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			656.16380	618.737	13.85	0.3867	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,044.96380	1,091.637	13.85	0.6133	0.00	0	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			548.12020	570.040	15.95	0.3520	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,858.42020	1,796.740	15.95	0.6480	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			552.43840	574.557	15.92	0.3544	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,842.73840	1,781.257	15.92	0.6456	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			550.27420	572.290	15.93	0.3532	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	18.46	Put			1,850.57420	1,788.990	15.93	0.6468	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												75,645,366.70	4,567	935,907
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.20500		10.22910			0.0000	4,082,000.00	400	26,771
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.34580		10.36620			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.48220		10.49840			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.62910		10.64290			0.0000	0.00	0	0
Total AU\$ / R Future												4,082,000.00	400	28,902
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			19.22580	16.097	13.74	0.0707	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			810.12580	831.097	13.74	0.9293	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			20.43100	17.183	13.69	0.0749	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			791.33100	812.183	13.69	0.9251	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			19.81910	16.632	13.72	0.0728	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			800.71910	821.632	13.72	0.9272	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			565.39830	578.346	12.17	0.6864	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			166.38730	158.771	12.12	0.3214	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			550.18730	562.971	12.12	0.6786	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			163.97380	156.441	12.14	0.3175	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			557.77380	570.641	12.14	0.6825	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			161.59830	154.146	12.17	0.3136	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			248.99390	243.353	12.32	0.3640	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			650.59390	661.153	12.32	0.6360	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			246.30130	240.714	12.34	0.3607	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			657.90130	668.514	12.34	0.6393	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			251.71670	246.022	12.30	0.3672	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			643.31670	653.822	12.30	0.6328	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			724.98800	736.050	12.52	0.6672	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			223.38800	218.250	12.52	0.3328	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			740.11800	750.091	12.53	0.6057	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			330.15700	326.352	12.54	0.3915	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			747.25700	757.252	12.54	0.6085	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			327.32180	323.542	12.56	0.3888	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			754.42180	764.442	12.56	0.6112	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			333.01800	329.191	12.53	0.3943	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												4,082,000.00	400	29,902
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.75360		10.75970			0.0000	0.00	0	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.89980		10.90640			0.0000	0.00	0	1,415
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.03980		11.04370			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.19240		11.19570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			190.75900	186.143	12.98	0.4743	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			231.05900	232.543	12.98	0.5257	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			186.77680	182.208	13.01	0.4668	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			237.07680	238.608	13.01	0.5332	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			194.81530	190.153	12.94	0.4818	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			225.11530	226.553	12.94	0.5182	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			196.94530	193.476	13.95	0.3240	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			680.54530	683.676	13.95	0.6760	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			194.57220	191.131	13.97	0.3208	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			688.17220	691.331	13.97	0.6792	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			199.34790	195.854	13.92	0.3273	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			672.94790	676.054	13.92	0.6727	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			291.03440	289.487	13.91	0.3658	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			787.33440	789.687	13.91	0.6342	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			288.39280	286.855	13.93	0.3631	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			794.69280	797.055	13.93	0.6369	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			293.69760	292.144	13.89	0.3685	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			779.99760	782.344	13.89	0.6315	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			381.78370	381.716	13.85	0.3950	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			876.08370	879.316	13.85	0.6050	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			378.97490	378.908	13.87	0.3927	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			883.27490	886.508	13.87	0.6073	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			384.61860	384.547	13.84	0.3974	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			868.91860	872.146	13.84	0.6026	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.30820		14.17780			0.0000	0.00	0	1,193
CHF / R	On	16/09/2019	Foreign Exchange Future			14.59890		14.46660			0.0000	0.00	0	450
CHF / R	On	13/12/2019	Foreign Exchange Future			14.87690		14.74090			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.18350		15.04520			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,643
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			133.58230	157.433	15.05	0.3127	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			685.78230	579.233	15.05	0.6873	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			131.67080	155.128	15.08	0.3088	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			693.87080	586.928	15.08	0.6912	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			135.52260	159.773	15.02	0.3166	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			677.72260	571.573	15.02	0.6834	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			201.44370	223.247	16.36	0.2587	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,424.84370	1,314.347	16.36	0.7413	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			199.94010	221.564	16.38	0.2570	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,433.34010	1,322.664	16.38	0.7430	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			202.95730	224.945	16.34	0.2604	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,416.35730	1,306.045	16.34	0.7396	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,576.13760	1,471.163	16.67	0.6777	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			355.14310	385.986	16.68	0.3208	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,584.24310	1,479.086	16.68	0.6792	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			358.94410	390.148	16.65	0.3238	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,568.04410	1,463.249	16.65	0.6762	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			357.03760	388.063	16.67	0.3223	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			443.38430	476.193	17.41	0.3193	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,028.18430	1,922.693	17.41	0.6807	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			441.48190	474.263	17.42	0.3181	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,036.28190	1,930.763	17.42	0.6819	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			445.29620	478.128	17.40	0.3204	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,020.09620	1,914.629	17.40	0.6796	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,643
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18350		2.17300			0.0000	0.00	0	1,485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.22700		2.21650			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.26860		2.25770			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.31420		2.30340			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	1,485
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			580.71380	664.277	12.74	0.6723	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			250.71380	229.277	12.74	0.3277	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			521.61630	600.846	12.75	0.6362	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			291.61630	265.846	12.75	0.3638	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			470.67510	541.154	12.76	0.5990	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			340.67510	306.154	12.76	0.4010	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,067.11340	1,975.507	14.50	0.7803	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			263.10960	278.008	14.30	0.2444	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,898.10960	1,808.009	14.30	0.7556	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			247.11810	261.238	14.40	0.2318	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,982.11810	1,891.238	14.40	0.7682	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			232.11340	245.507	14.50	0.2197	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			270.44640	285.805	15.39	0.1955	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,093.44640	2,999.805	15.39	0.8045	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			257.71020	272.640	15.44	0.1878	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,180.71020	3,086.640	15.44	0.8122	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			283.80770	299.612	15.33	0.2035	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,006.80770	2,913.612	15.33	0.7965	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,559.42600	3,469.967	15.69	0.7768	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			422.20710	442.097	15.58	0.2370	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,388.20710	3,300.097	15.58	0.7630	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			407.54220	426.750	15.64	0.2300	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,473.54220	3,384.750	15.64	0.7700	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			393.42600	411.967	15.69	0.2232	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	1,485
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84870		1.83870			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.87300		1.86320			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.89640		1.88630			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			889.51430	969.781	13.69	0.8381	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			102.51430	82.781	13.69	0.1619	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			814.54390	890.989	13.81	0.8075	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			127.54390	103.989	13.81	0.1925	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			968.13310	1,051.888	13.57	0.8659	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			81.13310	64.888	13.57	0.1341	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			904.59090	956.342	14.17	0.6428	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			472.59090	426.342	14.17	0.3572	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			851.90770	901.806	14.29	0.6190	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			519.90770	471.806	14.29	0.3810	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			959.79790	1,013.468	14.05	0.6666	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			427.79790	383.468	14.05	0.3334	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,175.84090	1,236.290	14.56	0.6423	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			612.84090	572.290	14.56	0.3577	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,125.00610	1,183.386	14.66	0.6241	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			662.00610	619.386	14.66	0.3759	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,076.14960	1,132.474	14.77	0.6060	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			713.14960	668.474	14.77	0.3940	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			0.14170		0.14090			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14150		0.13990			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.14070		0.13890			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.14060		0.13760			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			1.68850		1.68650			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.71310		1.71120			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.73580		1.73370			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58720		9.57600			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.71610		9.70490			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.84040		9.82640			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.97350		9.95760			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			73.81690	75.110	13.67	0.2603	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			417.81690	407.910	13.67	0.7397	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			71.90850	73.146	13.71	0.2546	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			425.90850	415.946	13.71	0.7454	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			75.77360	77.125	13.63	0.2661	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			409.77360	399.925	13.63	0.7339	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			248.23670	251.808	12.78	0.4484	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			393.33670	385.708	12.78	0.5516	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			244.74450	248.248	12.80	0.4436	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			399.84450	392.148	12.80	0.5564	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			251.77330	255.413	12.75	0.4533	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			386.87330	379.313	12.75	0.5467	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			226.39590	230.428	13.65	0.3415	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			749.99590	740.028	13.65	0.6585	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			224.02800	228.012	13.67	0.3386	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			757.62800	747.612	13.67	0.6614	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			228.79300	232.909	13.63	0.3445	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			742.39300	732.509	13.63	0.6555	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			294.78430	300.872	13.71	0.3646	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			857.18430	847.372	13.71	0.6354	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			292.34080	298.380	13.73	0.3621	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			864.74080	854.880	13.73	0.6379	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			297.25050	303.387	13.69	0.3671	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			849.65050	839.887	13.69	0.6329	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			1.34250		1.34120			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34870		1.34740			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35330		1.35180			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			212.00000	225.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			112.00000	125.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			312.00000	325.000		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			174.00000	187.000		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			74.00000	87.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			274.00000	287.000		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			118.00000	133.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			18.00000	33.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			218.00000	233.000		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			1.29880		1.29750			0.0000	0.00	0	702
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30470		1.30330			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.30970		1.30840			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.31510		1.31370			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			1.12500		1.12550			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13390		1.13440			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14190		1.14250			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15070		1.15150			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			10.66140		10.62310			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.80250		10.76360			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.93840		10.89740			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			643.91880	679.862	12.43	0.9194	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			20.81880	18.462	12.43	0.0806	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			634.56210	670.448	12.38	0.9170	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			21.46210	19.048	12.38	0.0830	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			653.29540	689.294	12.48	0.9218	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			20.19540	17.894	12.48	0.0782	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			458.52570	480.052	12.15	0.6450	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			224.92570	207.552	12.15	0.3550	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			452.96020	474.256	12.17	0.6403	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			229.36020	211.756	12.17	0.3597	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			464.14420	485.899	12.14	0.6497	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			220.54420	203.399	12.14	0.3503	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			558.21920	579.829	12.56	0.6170	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			330.81920	311.429	12.56	0.3830	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			553.05920	574.513	12.58	0.6134	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			335.65920	316.113	12.58	0.3866	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			563.41790	585.187	12.55	0.6207	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			326.01790	306.787	12.55	0.3793	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			2.39260		2.38800			0.0000	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Future			2.28460		2.28200			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.18880		2.18780			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.04100	0.029	30.61	0.0004	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,142.04100	1,137.429	30.61	0.9996	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.03740	0.026	30.61	0.0004	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,152.03740	1,147.426	30.61	0.9996	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.04480	0.032	30.61	0.0005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,132.04480	1,127.432	30.61	0.9995	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			163.95810	160.681	21.52	0.5558	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			91.87860	91.166	21.47	0.4316	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			169.87860	166.566	21.47	0.5684	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			100.15850	99.519	21.56	0.4569	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			158.15850	154.919	21.56	0.5431	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			95.95810	95.281	21.52	0.4442	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			119.64850	118.523	22.50	0.4454	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			211.84850	209.723	22.50	0.5546	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			115.70280	114.567	22.46	0.4356	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			217.90280	215.767	22.46	0.5644	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			111.84900	110.706	22.43	0.4259	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			224.04900	221.906	22.43	0.5741	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 500 972 974.00	101,358	1,501,233
Total Options									24 884 679.20	172,000	7,356,341
Grand Total:									1,525,857,653.20	273,358	8,857,574