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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/03/2019 Foreign Exchange Future			14.39990		14.45280			0.0000	230,398,400.00	16,000	0
\$ / R On 27/03/2019 Foreign Exchange Future			14.35240		14.45620			0.0000	0.00	0	0
\$ / R On 28/03/2019 Foreign Exchange Future			14.35420		14.45790			0.0000	287,084,000.00	20,000	30,000
\$ / R On 29/03/2019 Foreign Exchange Future			14.35600		14.45960			0.0000	0.00	0	3,409
\$ / R On 01/04/2019 Foreign Exchange Future			14.36130		14.46470			0.0000	0.00	0	10,000
\$ / R On 02/04/2019 Foreign Exchange Future			14.36310		14.46640			0.0000	0.00	0	55
\$ / R On 04/04/2019 Foreign Exchange Future			14.36650		14.46970			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.36820		14.47140			0.0000	0.00	0	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.38490		14.48880			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.38820		14.49220			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.39830		14.50250			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.40330		14.50770			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.40850		14.51290			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.41020		14.51460			0.0000	0.00	0	4,591
\$ / R On 07/05/2019 Foreign Exchange Future			14.42220		14.52670			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.42560		14.53010			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.43250		14.53700			0.0000	0.00	0	93
\$ / R On 20/05/2019 Foreign Exchange Future			14.44450		14.54910			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.46010		14.56470			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.46350		14.56820			0.0000	0.00	0	416
\$ / R On 03/06/2019 Foreign Exchange Future			14.46870		14.57340			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	04/06/2019	Foreign Exchange Future			14.47040		14.57510			0.0000	0.00	0	74
\$ / R	On	10/06/2019	Foreign Exchange Future			14.48080		14.58550			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.48770		14.59240			0.0000	1,498,115,106.20	103,406	806,278
\$ / R	On	20/06/2019	Foreign Exchange Future			14.49810		14.60280			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.51210		14.61700			0.0000	0.00	0	2,607
\$ / R	On	01/07/2019	Foreign Exchange Future			14.51740		14.62240			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.52100		14.62600			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.57060		14.67590			0.0000	655,677.00	45	637
\$ / R	On	01/08/2019	Foreign Exchange Future			14.57240		14.67760			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.59350		14.69860			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.62340		14.72870			0.0000	658,053.00	45	1,633
\$ / R	On	02/09/2019	Foreign Exchange Future			14.62870		14.73410			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.63230		14.73770			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.63410		14.73950			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.64830		14.75390			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.65360		14.75930			0.0000	7,326,800.00	500	27,777
\$ / R	On	30/09/2019	Foreign Exchange Future			14.67870		14.78450			0.0000	660,541.50	45	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.68240		14.78820			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.73550		14.84100			0.0000	663,097.50	45	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.78890		14.89480			0.0000	665,500.50	45	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.79440		14.90040			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.79820		14.90410			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.81490		14.92080			0.0000	0.00	0	22,743
\$ / R	On	31/12/2019	Foreign Exchange Future			14.84830		14.95430			0.0000	668,173.50	45	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.85210		14.95800			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.90650		15.01180			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.95970		15.06400			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.96540		15.06960			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.99210		15.09580			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			15.02500		15.12930			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			15.07830		15.18420			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.14540		15.25330			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.16510		15.27360			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.25980		15.36770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.36070		15.46620			0.0000	0.00	0	0
Total \$ / R Future												2,026,895,349.20	140,176	1,074,777
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Put			28.17160	0.000	19.13	0.0000	0.00	0	0
\$ / R	On	25/03/2019	Foreign Exchange Option	14.37	Call			110.97160	29.900	19.13	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			0.00000	0.000	32.73	0.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,246.20000	2,142.400	32.73	1.0000	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			464.37670	362.047	24.25	0.9183	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			8.17670	9.647	24.25	0.0817	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			79.73150	42.835	23.41	0.2804	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			123.53150	190.435	23.41	0.7196	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			580.22080	476.482	25.52	0.9626	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	27/03/2019	Foreign Exchange Option	13.88	Put		4.02080	4.082	25.52	0.0374	0.00	0	32,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Call		94.74630	61.049	23.02	0.3179	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.50	Put		136.84630	206.849	23.02	0.6821	0.00	0	20,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Put		14.05230	22.300	25.13	0.1339	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.00	Call		471.95230	376.500	25.13	0.8661	0.00	0	6,500
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Put		6.46350	10.520	27.11	0.0672	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	13.84	Call		624.36350	524.720	27.11	0.9328	0.00	0	15,000
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Put		32.98730	50.926	22.90	0.2747	0.00	0	0
\$ / R	On	28/03/2019	Foreign Exchange Option	14.18	Call		310.88730	225.126	22.90	0.7253	0.00	0	15,000
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put		1,331.46640	1,435.175	36.47	0.9933	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call		1.06640	1.175	36.47	0.0067	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put		98.77840	152.526	21.54	0.5495	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call		158.37840	108.526	21.54	0.4505	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put		973.47650	1,077.533	33.14	0.9804	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call		3.07650	3.533	33.14	0.0196	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call		301.71190	223.991	22.06	0.6860	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put		42.11190	67.991	22.06	0.3140	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call		262.32330	189.338	21.68	0.6323	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put		52.72330	83.338	21.68	0.3677	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call		1,010.47420	907.733	27.74	0.9881	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put		0.87420	1.733	27.74	0.0119	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put		8.16120	15.204	24.57	0.0882	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call		597.76120	501.204	24.57	0.9118	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put		0.07950	0.143	31.10	0.0011	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call		1,459.67950	1,356.143	31.10	0.9989	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put		267.19960	357.098	24.90	0.7931	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call		56.79960	43.098	24.90	0.2069	0.00	0	500
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Put		99.47210	148.534	19.43	0.4830	0.00	0	0
\$ / R	On	01/04/2019	Foreign Exchange Option	14.35	Call		214.17210	159.834	19.43	0.5170	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put		0.01740	0.270	22.53	0.0019	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call		1,416.41740	1,313.370	22.53	0.9981	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put		32.37020	46.144	18.17	0.1910	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call		502.07020	412.644	18.17	0.8090	0.00	0	30,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put		129.50470	171.548	18.15	0.4777	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call		250.90470	189.748	18.15	0.5223	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call		349.16070	274.349	17.97	0.6529	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put		77.76070	106.149	17.97	0.3471	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put		10.33030	14.599	17.43	0.0742	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call		721.73030	622.799	17.43	0.9258	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put		72.40390	103.146	15.62	0.2968	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call		451.20390	378.046	15.62	0.7032	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put		192.47520	246.752	16.71	0.4994	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call		284.67520	234.952	16.71	0.5006	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put		218.41820	276.497	16.92	0.5317	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call		260.61820	214.697	16.92	0.4683	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put		213.09140	270.419	16.88	0.5254	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	17/04/2019	Foreign Exchange Option	14.44	Call			265.29140	218.619	16.88	0.4746	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			182.58920	235.578	16.64	0.4862	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			294.78920	243.778	16.64	0.5138	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			261.95060	324.592	16.66	0.5503	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			264.45060	222.892	16.66	0.4497	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			125.05020	165.881	15.72	0.3688	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			427.55020	364.181	15.72	0.6312	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			291.46780	356.968	16.87	0.5780	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			243.96780	205.268	16.87	0.4220	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			655.20140	739.678	18.84	0.7727	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			122.90140	102.978	18.84	0.2273	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			114.35310	149.612	15.52	0.3229	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			517.25310	448.112	15.52	0.6771	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,154.97720	1,249.270	20.48	0.8871	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			59.57720	49.470	20.48	0.1129	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,481.19930	1,577.996	21.34	0.9319	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			35.79930	28.196	21.34	0.0681	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			510.15600	586.697	17.90	0.6896	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			184.75600	156.897	17.90	0.3104	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			433.52940	373.065	15.92	0.5981	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			168.92940	212.865	15.92	0.4019	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,520.52400	1,416.268	16.43	0.9784	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			5.92400	6.068	16.43	0.0216	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			20.64560	25.081	15.16	0.0793	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,045.24560	945.281	15.16	0.9207	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			464.13500	400.636	15.80	0.6259	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			149.53500	190.435	15.80	0.3741	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			4.75900	4.788	16.66	0.0173	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,599.35900	1,494.988	16.66	0.9827	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			283.69050	339.124	16.45	0.5024	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			360.39050	311.324	16.45	0.4976	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			51.22010	65.796	14.86	0.1618	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			861.32010	771.396	14.86	0.8382	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			177.36800	218.918	15.92	0.3783	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			507.46800	444.518	15.92	0.6217	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			74.74260	98.592	15.17	0.2184	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			744.84260	664.192	15.17	0.7816	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			131.17190	164.556	15.56	0.3042	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			628.17190	557.056	15.56	0.6958	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,077.27320	1,166.221	19.55	0.8113	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			126.37320	110.721	19.55	0.1887	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			227.35410	271.729	16.09	0.4026	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			526.45410	466.229	16.09	0.5974	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			869.32770	953.374	18.87	0.7571	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			168.42770	147.874	18.87	0.2429	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			239.57720	283.181	16.04	0.3933	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	29/05/2019	Foreign Exchange Option	14.23	Call		574.27720	513.281	16.04	0.6067	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		570.68250	510.691	16.09	0.5988	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		252.48250	297.191	16.09	0.4012	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,338.26380	1,430.461	20.06	0.8359	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		116.46380	103.961	20.06	0.1641	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		599.81900	537.553	16.00	0.6189	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		231.61900	274.053	16.00	0.3811	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,579.12720	1,473.747	13.53	0.9692	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		10.92720	10.247	13.53	0.0308	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		701.82310	778.415	18.02	0.6707	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		260.02310	231.915	18.02	0.3293	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,662.34090	1,757.104	20.80	0.8836	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		80.54090	70.604	20.80	0.1164	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		14.53700	18.111	13.83	0.0495	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,442.73700	1,341.611	13.83	0.9505	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		4.39210	4.154	17.69	0.0106	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,437.79210	2,332.854	17.69	0.9894	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		384.88820	441.532	16.53	0.5004	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		449.98820	401.932	16.53	0.4996	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		123.80880	151.061	15.19	0.2439	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		879.30880	801.861	15.19	0.7561	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		720.42720	652.458	15.61	0.6726	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		194.92720	231.658	15.61	0.3274	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		663.95870	599.857	15.77	0.6388	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		228.45870	269.057	15.77	0.3612	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		605.05210	545.260	15.95	0.6010	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		269.55210	314.460	15.95	0.3990	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,099.33860	1,185.397	18.94	0.7619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		191.73860	173.097	18.94	0.2381	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		620.18810	560.508	15.97	0.6016	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		206.32380	243.772	15.66	0.3323	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,216.10600	1,304.487	19.28	0.7874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		168.50600	152.187	19.28	0.2126	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		424.78640	383.311	16.80	0.4597	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		482.38640	545.611	16.80	0.5403	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,431.90140	1,523.726	19.88	0.8263	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		226.76730	204.663	18.50	0.2751	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		774.36920	704.205	15.53	0.6931	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		181.96920	216.505	15.53	0.3069	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		432.77490	390.562	16.75	0.4664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		470.37490	532.862	16.75	0.5336	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		728.72380	661.472	15.66	0.6677	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		17.10600	14.198	22.68	0.0251	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		786.15500	863.695	17.95	0.6726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		278.55500	251.395	17.95	0.3274	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		356.91700	408.999	16.28	0.4604	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		529.31700	476.699	16.28	0.5396	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		954.36730	1,036.963	18.50	0.7249	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		121.75870	109.700	20.12	0.1587	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,609.82500	1,508.483	14.26	0.9502	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		17.42500	20.783	14.26	0.0498	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		857.04000	781.985	15.32	0.7356	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		144.64000	174.285	15.32	0.2644	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,384.70600	3,486.498	22.68	0.9749	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		171.63040	154.996	19.23	0.2161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		175.36440	209.072	15.50	0.2997	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		787.76440	716.772	15.50	0.7003	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,458.34280	1,550.528	19.96	0.8304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		130.74280	118.228	19.96	0.1696	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,529.35870	1,622.000	20.12	0.8413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		130.68270	158.367	15.23	0.2472	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,140.66880	1,227.590	19.06	0.7713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		183.06880	165.290	19.06	0.2287	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		1,381.12850	1,287.484	14.35	0.9140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		28.72850	39.784	14.35	0.0860	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,199.23040	1,287.296	19.23	0.7839	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		362.31960	326.789	17.24	0.4057	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,629.35800	1,527.870	14.34	0.9516	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		16.95800	20.170	14.34	0.0484	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		20.84330	28.797	14.19	0.0661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,483.24330	1,386.496	14.19	0.9339	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		893.08270	816.067	15.23	0.7528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		12.49310	14.367	15.19	0.0342	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,353.24140	1,443.923	19.66	0.8132	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		145.64140	131.623	19.66	0.1868	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,902.76860	3,798.058	20.98	0.9991	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		0.36860	0.358	20.98	0.0009	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		589.91960	659.089	17.24	0.5943	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		327.71690	377.327	16.17	0.4387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		2,319.32220	2,215.086	16.92	0.9827	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		6.92220	7.386	16.92	0.0173	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		441.40510	501.567	16.62	0.5167	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		453.80510	409.267	16.62	0.4833	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,854.89310	1,752.067	15.19	0.9658	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		554.88690	500.211	16.19	0.5577	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		332.48690	382.511	16.19	0.4423	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		549.69810	495.435	16.21	0.5541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		337.29810	387.735	16.21	0.4459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		560.11690	505.027	16.17	0.5613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call		420.84160	379.736	16.83	0.4564	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put		1,233.04560	1,321.731	19.33	0.7908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call		165.44560	149.431	19.33	0.2092	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	14.72	Put			525.50630	591.256	16.98	0.5631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			397.90630	358.956	16.98	0.4369	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			155.19690	140.213	19.49	0.1977	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,399.36020	1,305.280	14.32	0.9179	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			26.96020	37.580	14.32	0.0821	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			544.49000	611.289	17.06	0.5726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			386.89000	348.989	17.06	0.4274	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			488.44160	552.036	16.83	0.5436	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			178.06720	160.790	19.13	0.2232	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,344.93070	1,252.183	14.41	0.9060	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			32.53070	44.483	14.41	0.0940	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,688.04000	1,586.144	14.56	0.9558	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.64000	18.444	14.56	0.0442	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,292.79690	1,382.513	19.49	0.8023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			202.72610	239.756	15.64	0.3287	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			835.85480	762.007	15.37	0.7251	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			153.45480	184.307	15.37	0.2749	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			938.65730	1,020.830	18.45	0.7204	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			231.05730	208.530	18.45	0.2796	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,165.66720	1,253.090	19.13	0.7768	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			40.08930	53.697	14.51	0.1092	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			519.35590	467.551	16.31	0.5324	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			366.95590	419.851	16.31	0.4676	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,326.96970	1,234.684	14.44	0.9018	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			34.56970	46.984	14.44	0.0982	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			735.12610	667.456	15.64	0.6713	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			174.81780	157.865	19.18	0.2196	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,512.39110	1,413.953	14.15	0.9387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			19.99110	26.253	14.15	0.0613	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			713.56960	788.320	17.70	0.6462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			305.96960	276.020	17.70	0.3538	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,282.48930	1,191.397	14.51	0.8908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			1,153.02100	1,065.799	14.73	0.8537	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			592.30010	534.713	16.06	0.5832	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			299.90010	347.013	16.06	0.4168	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,953.37930	1,850.133	15.56	0.9705	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.97930	12.433	15.56	0.0295	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,182.41780	1,270.165	19.18	0.7804	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			1,070.39130	985.957	14.87	0.8258	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			322.98270	372.181	16.15	0.4350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			565.38270	509.881	16.15	0.5650	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			1,372.04540	1,278.622	14.37	0.9120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			29.64540	40.922	14.37	0.0880	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			60.62100	78.099	14.73	0.1463	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			277.78810	322.808	15.97	0.3984	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			150.47930	180.926	15.35	0.2714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			842.87930	768.626	15.35	0.7286	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			649.05820	587.273	15.89	0.6200	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			256.65820	299.573	15.89	0.3800	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			77.99130	98.257	14.87	0.1742	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			134.30140	121.426	19.88	0.1737	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,609.70970	1,702.902	20.29	0.8530	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			112.10970	100.602	20.29	0.1470	0.00	0	6,800
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,662.74800	2,763.238	22.24	0.9370	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			45.54800	41.339	22.24	0.0630	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			533.70290	599.007	16.87	0.5569	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			416.50290	377.107	16.87	0.4431	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,497.30110	1,588.863	19.70	0.8148	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			154.30110	140.963	19.70	0.1852	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			695.09630	633.349	15.77	0.6219	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			278.09630	321.250	15.77	0.3781	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			1,817.02590	1,911.426	20.38	0.8593	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			261.65890	238.580	18.26	0.2939	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			25.53040	29.655	14.39	0.0624	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,642.53040	1,541.755	14.39	0.9376	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			853.21460	931.434	17.88	0.6702	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			300.21460	273.533	17.88	0.3298	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			114.02590	103.526	20.38	0.1407	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			666.42510	606.684	15.85	0.6048	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			299.42510	344.584	15.85	0.3952	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			805.93170	736.986	15.46	0.6833	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			208.93170	244.885	15.46	0.3167	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			974.65890	1,056.479	18.26	0.7061	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			36.70110	47.987	14.36	0.0924	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,469.10110	1,375.387	14.36	0.9076	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			1,924.91080	2,020.198	20.48	0.8652	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			110.91080	101.198	20.48	0.1348	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,248.38640	1,160.778	14.67	0.8499	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			72.38640	89.778	14.67	0.1501	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,660.00050	1,751.053	19.47	0.7966	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			195.90050	181.653	19.47	0.2034	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			798.10370	736.892	15.64	0.6272	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			322.20370	366.292	15.64	0.3728	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			1,975.80700	2,070.400	20.10	0.8377	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			343.95450	389.815	15.72	0.3876	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			151.70700	141.000	20.10	0.1623	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			45.96670	51.889	14.59	0.0865	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,721.86670	1,622.489	14.59	0.9135	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,008.35980	1,088.235	17.85	0.6678	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			344.25980	318.835	17.85	0.3322	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			769.85450	710.415	15.72	0.6124	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			65.86590	80.380	14.51	0.1242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,503.46590	1,412.780	14.51	0.8758	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			1,842.51440	1,934.932	19.63	0.8080	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			191.11440	178.432	19.63	0.1920	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			469.25910	523.141	16.05	0.4490	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			687.85910	636.641	16.05	0.5510	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			1,825.87110	1,917.344	19.39	0.7885	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			224.57110	210.744	19.39	0.2115	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			884.65960	823.928	15.56	0.6324	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			355.95960	400.528	15.56	0.3676	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,149.89130	2,244.664	20.00	0.8273	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			178.59130	168.064	20.00	0.1727	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			63.64020	71.712	14.67	0.1025	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,792.34020	1,695.112	14.67	0.8975	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,163.08840	1,244.585	17.91	0.6723	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			371.78840	347.985	17.91	0.3277	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			856.60450	797.510	15.64	0.6190	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			377.90450	424.110	15.64	0.3810	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			96.59800	113.870	14.56	0.1490	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,540.69800	1,452.570	14.56	0.8510	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			594.60910	654.441	16.28	0.4877	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			662.30910	616.741	16.28	0.5123	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,331.77740	4,436.716	24.95	0.9302	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			71.27740	70.816	24.95	0.0698	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			649.32050	711.949	16.40	0.5021	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			653.22050	610.249	16.40	0.4979	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			4,014.23510	3,908.464	18.87	0.9926	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.93510	4.864	18.87	0.0074	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,295.27770	2,193.614	15.14	0.9416	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			35.97770	40.014	15.14	0.0584	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,443.08120	1,529.415	18.38	0.7133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			332.38120	313.015	18.38	0.2867	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,192.98650	1,274.270	17.79	0.6629	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			402.28650	377.870	17.79	0.3371	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,070.28260	1,001.390	15.15	0.6942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			280.98260	317.790	15.15	0.3058	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,622.79740	2,720.692	20.58	0.8566	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			152.09740	144.291	20.58	0.1434	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			925.64500	865.147	15.52	0.6330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			376.34500	421.547	15.52	0.3670	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,203.24190	3,305.650	21.80	0.8910	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			112.54190	109.250	21.80	0.1090	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			673.00760	628.740	16.31	0.5066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			633.70760	695.140	16.31	0.4934	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			3,803.89440	3,907.485	23.37	0.9114	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			93.19440	91.085	23.37	0.0886	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			399.86800	375.626	17.81	0.3354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,200.56800	1,282.026	17.81	0.6646	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,280.30080	3,382.893	22.00	0.8940	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			109.60080	106.493	22.00	0.1060	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			446.41410	418.494	17.48	0.3672	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,067.11410	1,144.894	17.48	0.6328	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,002.92490	3,103.593	21.27	0.8822	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			122.22490	117.193	21.27	0.1178	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			859.83690	803.127	15.70	0.6025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			430.53690	479.527	15.70	0.3975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,632.64930	4,732.336	24.84	0.9359	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			71.94930	65.936	24.84	0.0641	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			3,959.99060	4,063.810	23.78	0.9156	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			89.29060	87.410	23.78	0.0844	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			995.53150	931.208	15.33	0.6637	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			326.23150	367.608	15.33	0.3363	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			965.91320	903.186	15.41	0.6509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			346.61320	389.586	15.41	0.3491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			3,999.07140	4,102.945	23.88	0.9166	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			88.37140	86.545	23.88	0.0834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,110.24180	1,038.041	15.06	0.7094	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			260.94180	294.441	15.06	0.2906	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,628.76510	3,732.066	22.92	0.9062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			98.06510	95.666	22.92	0.0938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,611.26780	1,520.747	14.56	0.8530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			101.96780	117.147	14.56	0.1470	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			1,050.66400	983.454	15.19	0.6866	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			291.36400	329.854	15.19	0.3134	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,257.51240	1,179.481	14.89	0.7593	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			198.21240	225.881	14.89	0.2407	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,698.82570	1,604.675	14.56	0.8695	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			89.52570	101.075	14.56	0.1305	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			172.27930	197.420	14.82	0.2181	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,331.57930	1,251.020	14.82	0.7819	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			184.93440	211.330	14.86	0.2293	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,294.23440	1,214.930	14.86	0.7707	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			514.12740	568.374	15.96	0.4401	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			773.42740	721.974	15.96	0.5599	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			703.60480	656.630	16.19	0.5232	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			594.30480	653.030	16.19	0.4768	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,162.82750	1,243.407	17.72	0.6560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			412.12750	387.007	17.72	0.3440	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,207.15820	1,130.948	14.94	0.7430	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			217.85820	247.348	14.94	0.2570	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,609.34120	3,712.606	22.86	0.9056	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			98.64120	96.206	22.86	0.0944	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			385.68820	362.466	17.92	0.3254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,246.38820	1,328.866	17.92	0.6746	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			977.67470	914.308	15.38	0.6560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			338.37470	380.708	15.38	0.3440	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			825.36200	895.263	16.86	0.5631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			554.66200	518.863	16.86	0.4369	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			805.81600	874.976	16.81	0.5567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			565.11600	528.576	16.81	0.4433	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			620.44070	580.034	16.54	0.4765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			711.14070	776.434	16.54	0.5235	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			844.01220	788.245	15.74	0.5949	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			444.71220	494.645	15.74	0.4051	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			912.28520	985.276	17.09	0.5902	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			511.58520	478.876	17.09	0.4098	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,950.60760	1,852.506	14.81	0.9060	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			61.30760	68.906	14.81	0.0940	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			875.91160	818.259	15.65	0.6101	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			416.61160	464.659	15.65	0.3899	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,577.01990	2,674.624	20.50	0.8530	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			156.31990	148.224	20.50	0.1470	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,814.59210	1,718.457	14.68	0.8876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			75.29210	84.857	14.68	0.1124	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			793.05310	740.377	15.90	0.5698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			493.75310	546.777	15.90	0.4302	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,455.11690	1,370.705	14.70	0.8160	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			135.81690	157.105	14.70	0.1840	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,522.27180	2,619.515	20.41	0.8485	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			161.57180	153.115	20.41	0.1515	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			681.62490	636.587	16.28	0.5113	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			622.32490	682.987	16.28	0.4887	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,447.22070	1,363.042	14.71	0.8140	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			137.92070	159.442	14.71	0.1860	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,439.34480	1,355.403	14.71	0.8119	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			140.04480	161.803	14.71	0.1881	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			254.27720	240.345	19.29	0.2197	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			1,969.77720	2,061.645	19.29	0.7803	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,298.22320	1,380.732	17.92	0.6727	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			402.72320	379.432	17.92	0.3273	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			941.25980	881.695	15.54	0.6259	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			406.75980	452.995	15.54	0.3741	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			969.23020	908.123	15.46	0.6382	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			384.73020	429.423	15.46	0.3618	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,310.49550	2,405.685	19.88	0.8184	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			204.99550	194.385	19.88	0.1816	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			79.58240	89.721	14.64	0.1140	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,864.08240	1,768.421	14.64	0.8860	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			125.90680	145.228	14.64	0.1671	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	02/10/2019	Foreign Exchange Option	13.33	Call			1,584.10680	1,497.628	14.64	0.8329	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,139.90560	2,230.693	19.34	0.7760	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			280.90560	266.193	19.34	0.2240	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,053.59340	991.688	15.44	0.6439	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			412.59340	456.188	15.44	0.3561	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,457.20890	1,539.655	18.07	0.6767	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,609.66470	1,525.063	14.70	0.8149	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,936.50920	1,841.561	14.59	0.8776	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			95.50920	106.061	14.59	0.1224	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			428.20890	405.155	18.07	0.3233	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,480.32310	2,574.278	19.89	0.8113	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			231.32310	219.778	19.89	0.1887	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,025.74530	965.262	15.51	0.6325	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			434.74530	479.762	15.51	0.3675	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			158.66470	179.563	14.70	0.1851	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,280.44460	2,370.847	19.33	0.7718	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			305.24460	289.747	19.33	0.2282	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,129.39470	1,066.418	15.40	0.6492	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			434.59470	477.518	15.40	0.3508	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,620.65920	2,714.109	19.86	0.8051	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			456.79140	501.047	15.47	0.3615	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			255.45920	243.009	19.86	0.1949	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			107.48000	118.766	14.48	0.1276	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			2,002.28000	1,907.666	14.48	0.8724	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,588.33020	1,670.787	18.15	0.6782	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			453.13020	429.687	18.15	0.3218	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,101.59140	1,039.947	15.47	0.6385	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			190.99700	213.014	14.73	0.1989	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,651.39700	1,567.414	14.73	0.8011	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			765.75790	824.746	16.31	0.4811	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			829.85790	782.946	16.31	0.5189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,517.57760	1,438.155	14.90	0.7595	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			256.77760	283.255	14.90	0.2405	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,260.31360	2,349.764	19.20	0.7606	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			331.11360	314.664	19.20	0.2394	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,189.22400	5,287.290	23.66	0.9184	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,414.64530	1,492.453	17.71	0.6380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,668.88300	1,751.535	18.22	0.6817	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			459.68300	436.435	18.22	0.3183	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			532.94590	505.012	17.73	0.3606	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,422.14590	1,500.112	17.73	0.6394	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			412.48710	391.621	18.57	0.2897	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,237.12670	1,168.249	15.22	0.6767	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			396.32670	433.348	15.22	0.3233	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			530.46000	502.684	17.74	0.3592	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,429.66000	1,507.784	17.74	0.6408	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	15.80	Call			535.44530	507.353	17.71	0.3620	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			92.60510	103.442	14.36	0.1121	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,326.32780	1,253.182	15.10	0.7051	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			345.52780	378.282	15.10	0.2949	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,224.73810	1,156.994	15.24	0.6725	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			403.93810	442.094	15.24	0.3275	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			1,861.68710	1,946.721	18.57	0.7103	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			542.04620	589.781	15.68	0.3918	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,287.56630	1,215.815	15.14	0.6931	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			366.76630	400.915	15.14	0.3069	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			1,845.38940	1,930.379	18.55	0.7080	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			416.18940	395.278	18.55	0.2920	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			2,143.40510	2,048.342	14.36	0.8879	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			445.27460	422.958	18.33	0.3097	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,419.83140	1,343.499	15.00	0.7327	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			299.03140	328.598	15.00	0.2673	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,406.06780	2,496.911	19.43	0.7761	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			306.86780	291.811	19.43	0.2239	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			1,052.84620	994.681	15.68	0.6082	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			262.22240	249.731	19.90	0.1946	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,243.35640	1,173.910	15.20	0.6788	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			392.55640	429.010	15.20	0.3212	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,764.51570	1,848.745	18.40	0.6963	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			435.31570	413.645	18.40	0.3037	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,724.47460	1,808.058	18.33	0.6903	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			110.02400	102.190	23.66	0.0816	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			3,048.03640	2,942.231	13.69	0.9745	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			17.23640	17.331	13.69	0.0255	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			2,032.66710	1,939.739	14.45	0.8701	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			111.86710	124.839	14.45	0.1299	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,721.42240	2,814.831	19.90	0.8054	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,427.09670	2,517.031	19.34	0.7674	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			331.39670	315.331	19.34	0.2326	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,210.53050	1,146.279	15.35	0.6550	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			456.23050	497.979	15.35	0.3450	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,767.17770	2,859.944	19.83	0.7988	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			281.47770	268.244	19.83	0.2012	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			118.45370	130.383	14.34	0.1314	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,072.75370	1,978.683	14.34	0.8686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,733.32160	1,815.726	18.23	0.6803	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			477.62160	454.026	18.23	0.3197	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,182.72070	1,119.727	15.42	0.6449	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			478.42070	521.427	15.42	0.3551	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			223.75820	246.492	14.80	0.2108	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,691.75820	1,608.591	14.80	0.7892	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			254.88990	278.169	14.85	0.2210	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,726.68990	1,644.669	14.85	0.7790	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			780.16170	832.177	16.07	0.4382	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			1,064.16170	1,011.877	16.07	0.5618	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			286.22030	309.597	14.88	0.2295	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,765.82030	1,684.997	14.88	0.7705	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			3,219.74710	3,116.873	13.83	0.9601	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			33.94710	34.773	13.83	0.0399	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,517.21620	1,444.859	15.17	0.7008	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			431.41620	462.759	15.17	0.2992	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			787.78600	750.187	17.08	0.4386	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,301.98600	1,368.087	17.08	0.5614	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,211.41100	2,292.830	18.62	0.7018	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			497.21100	474.930	18.62	0.2982	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			784.62890	747.199	17.09	0.4372	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,308.82890	1,375.099	17.09	0.5628	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			781.47980	744.218	17.11	0.4358	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,315.67980	1,382.118	17.11	0.5642	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,042.28690	2,121.638	18.37	0.6808	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			538.08690	513.738	18.37	0.3192	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			2,198.17580	2,110.542	14.48	0.8497	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			162.37580	178.442	14.48	0.1503	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,230.79740	1,172.403	15.67	0.6135	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			644.99740	690.303	15.67	0.3865	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			2,991.82590	3,080.411	19.72	0.7771	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			357.62590	342.511	19.72	0.2229	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,278.99740	2,190.039	14.40	0.8631	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			143.19740	157.939	14.40	0.1369	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,286.95920	1,226.237	15.53	0.6328	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			591.15920	634.137	15.53	0.3672	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			319.04810	342.713	14.96	0.2375	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,808.34810	1,727.713	14.96	0.7625	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			350.47030	374.994	15.07	0.2449	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,844.67030	1,763.295	15.07	0.7551	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			385.59140	411.895	15.20	0.2515	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,898.89140	1,817.295	15.20	0.7485	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,615.51320	1,545.219	15.82	0.6714	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			591.91320	630.119	15.82	0.3286	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,585.68170	2,672.013	19.37	0.6908	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			599.28170	577.113	19.37	0.3092	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,173.79730	1,123.006	16.94	0.5352	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,074.17620	1,131.728	16.93	0.4635	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,080.19730	1,137.906	16.94	0.4648	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,181.76990	1,130.672	16.91	0.5379	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,068.16990	1,125.572	16.91	0.4621	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,429.47500	3,323.118	14.35	0.9463	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			55.87500	58.018	14.35	0.0537	0.00	0	900

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	15.17	Call			1,177.77620	1,126.828	16.93	0.5365	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,204.72970	1,265.216	17.09	0.4749	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,202.42970	1,155.016	17.09	0.5251	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,302.08170	1,254.022	16.86	0.5409	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,195.88170	1,253.322	16.86	0.4591	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,309.86200	1,261.575	16.84	0.5434	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,183.66200	1,240.875	16.84	0.4566	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,305.96880	1,257.851	16.85	0.5421	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,189.76880	1,247.151	16.85	0.4579	0.00	0	0
Total \$ / R Option												0.00	0	5,515,429
Total \$ / R												2,026,895,349.20	140,176	6,590,206
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.48770		14.59240			0.0000	72,438.50	5	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.65360		14.75930			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.81490		14.92080			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.99210		15.09580			0.0000	0.00	0	0
Total \$ / R MAXI Future												72,438.50	5	485
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			55,488.69390	50,021.095	16.19	0.5577	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			33,248.69390	38,251.095	16.19	0.4423	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			54,969.80810	49,543.499	16.21	0.5541	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			33,729.80810	38,773.499	16.21	0.4459	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			56,011.69350	50,502.722	16.17	0.5613	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			32,771.69350	37,732.722	16.17	0.4387	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			68,162.49200	63,658.696	16.28	0.5113	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			62,232.49200	68,298.696	16.28	0.4887	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			67,730.37550	63,265.142	16.29	0.5089	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			62,800.37550	68,905.142	16.29	0.4911	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			68,597.11720	64,054.672	16.26	0.5137	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			61,667.11720	67,694.672	16.26	0.4863	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			127,482.37090	120,353.832	15.15	0.6890	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			37,402.37090	40,863.832	15.15	0.3110	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			126,848.77480	119,743.358	15.16	0.6870	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			37,768.77480	41,253.358	15.16	0.3130	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			128,118.61390	120,966.546	15.15	0.6910	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			37,038.61390	40,476.546	15.15	0.3090	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			114,867.46490	109,382.248	15.90	0.5841	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			73,287.46490	78,172.248	15.90	0.4159	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			114,401.70660	108,937.505	15.91	0.5824	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			73,821.70660	78,727.505	15.91	0.4176	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			115,335.12260	109,829.437	15.88	0.5858	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			72,755.12260	77,619.437	15.88	0.4142	0.00	0	0
Total \$ / R MAXI Option												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												72,438.50	5	485
£ / R	On	29/03/2019	Foreign Exchange Future			18.97640		19.06840			0.0000	0.00	0	80
£ / R	On	15/04/2019	Foreign Exchange Future			19.03090		19.12340			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			19.06560		19.15870			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			19.07520		19.16830			0.0000	0.00	0	27
£ / R	On	14/06/2019	Foreign Exchange Future			19.22290		19.31670			0.0000	62,051,521.20	3,228	199,479
£ / R	On	16/09/2019	Foreign Exchange Future			19.52910		19.62550			0.0000	0.00	0	21,179
£ / R	On	13/12/2019	Foreign Exchange Future			19.82020		19.91970			0.0000	0.00	0	12,846
£ / R	On	16/03/2020	Foreign Exchange Future			20.14000		20.23930			0.0000	0.00	0	4,674
Total £ / R Future												62,051,521.20	3,228	238,448
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			12.43730	20.268	31.59	0.0717	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			990.83730	906.668	31.59	0.9283	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			34.14490	46.935	17.67	0.1168	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			1,047.54490	967.835	17.67	0.8832	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			66.02510	84.478	17.73	0.1573	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			1,114.72510	1,040.078	17.73	0.8427	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,520.78790	1,433.046	17.67	0.9215	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			32.48790	37.846	17.67	0.0785	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			972.06380	921.499	16.23	0.6729	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			285.36380	328.599	16.23	0.3271	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			965.24720	915.011	16.23	0.6704	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			288.54720	332.111	16.23	0.3296	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			978.90250	928.012	16.24	0.6754	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			282.20250	325.112	16.24	0.3246	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			134.09300	159.232	16.46	0.1877	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,450.79300	1,382.132	16.46	0.8123	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,280.39970	1,235.689	15.62	0.6557	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			464.89970	516.589	15.62	0.3443	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			303.75180	339.518	15.72	0.2524	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,659.25180	1,598.618	15.72	0.7476	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,274.05180	1,229.617	15.63	0.6539	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			468.55180	520.517	15.63	0.3461	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,267.72280	1,223.564	15.63	0.6521	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			472.22280	524.464	15.63	0.3479	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,011.06860	984.751	15.65	0.5054	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,051.36860	1,124.551	15.65	0.4946	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,006.70850	980.582	15.65	0.5039	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,057.00850	1,130.382	15.65	0.4961	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,015.43740	988.935	15.64	0.5069	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,045.73740	1,118.735	15.64	0.4931	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,686.45600	1,628.918	15.39	0.6880	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			516.75600	558.718	15.39	0.3120	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			2,598.07800	2,696.548	17.01	0.7553	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			387.77800	386.748	17.01	0.2447	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		1,200.02870	1,169.619	15.60	0.5116	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		1,250.72870	1,319.619	15.60	0.4884	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Put		656.36530	696.434	15.30	0.3225	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Call		1,895.66530	1,836.434	15.30	0.6775	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		1,195.74730	1,165.489	15.61	0.5103	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		1,256.44730	1,325.489	15.61	0.4897	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		1,191.47880	1,161.371	15.61	0.5091	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		1,262.17880	1,331.371	15.61	0.4909	0.00	0	0
Total £ / R Option											0.00	0	2,000	
Total £ / R											62,051,521.20	3,228	240,448	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.13250	0.13360		0.0000	0.00	0	0	
¥ / R	On	16/09/2019		Foreign Exchange Future			0.13500	0.13610		0.0000	0.00	0	0	
¥ / R	On	13/12/2019		Foreign Exchange Future			0.13730	0.13850		0.0000	0.00	0	0	
¥ / R	On	16/03/2020		Foreign Exchange Future			0.14000	0.14120		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	0	
¥ / R	On	14/06/2019	0.14	Put				854.89430	955.109	19.22	0.7133	0.00	0	0
¥ / R	On	14/06/2019	0.12	Call				1,380.73480	1,277.931	14.47	0.9316	0.00	0	0
¥ / R	On	14/06/2019	0.12	Put				20.73480	27.931	14.47	0.0684	0.00	0	0
¥ / R	On	14/06/2019	0.13	Call				594.31770	553.245	16.88	0.6100	0.00	0	0
¥ / R	On	14/06/2019	0.13	Put				234.31770	303.245	16.88	0.3900	0.00	0	0
¥ / R	On	14/06/2019	0.14	Call				214.89430	205.109	19.22	0.2867	0.00	0	0
¥ / R	On	16/09/2019	0.12	Call				1,645.22570	1,573.890	14.40	0.8909	0.00	0	0
¥ / R	On	16/09/2019	0.12	Put				35.22570	73.890	14.40	0.1091	0.00	0	0
¥ / R	On	16/09/2019	0.13	Call				924.92420	891.314	16.65	0.6499	0.00	0	0
¥ / R	On	16/09/2019	0.13	Put				314.92420	391.314	16.65	0.3501	0.00	0	0
¥ / R	On	16/09/2019	0.14	Call				485.09890	474.965	18.35	0.4119	0.00	0	0
¥ / R	On	16/09/2019	0.14	Put				875.09890	974.965	18.35	0.5881	0.00	0	0
¥ / R	On	13/12/2019	0.12	Call				1,913.46380	1,837.947	14.43	0.8771	0.00	0	0
¥ / R	On	13/12/2019	0.12	Put				63.46380	107.947	14.43	0.1229	0.00	0	0
¥ / R	On	13/12/2019	0.13	Call				1,208.63540	1,171.120	16.60	0.6766	0.00	0	0
¥ / R	On	13/12/2019	0.13	Put				358.63540	441.120	16.60	0.3234	0.00	0	0
¥ / R	On	13/12/2019	0.14	Call				742.24620	726.193	18.22	0.4806	0.00	0	0
¥ / R	On	13/12/2019	0.14	Put				892.24620	996.193	18.22	0.5194	0.00	0	0
¥ / R	On	16/03/2020	0.14	Call				1,017.36460	1,000.429	18.14	0.5357	0.00	0	0
¥ / R	On	16/03/2020	0.14	Put				897.36460	1,000.429	18.14	0.4643	0.00	0	0
¥ / R	On	16/03/2020	0.15	Call				671.41630	667.612	19.19	0.3941	0.00	0	0
¥ / R	On	16/03/2020	0.15	Put				1,551.41630	1,667.612	19.19	0.6059	0.00	0	0
¥ / R	On	16/03/2020	0.13	Call				1,500.37850	1,465.578	16.48	0.7041	0.00	0	0
¥ / R	On	16/03/2020	0.13	Put				380.37850	465.578	16.48	0.2959	0.00	0	0
Total ¥ / R Option											0.00	0	0	
Total ¥ / R											0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2019	Foreign Exchange Future			16.25910		16.32100			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			16.31560		16.37780			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			16.35160		16.41420			0.0000	0.00	0	1
€ / R	On	10/06/2019	Foreign Exchange Future			16.50130		16.56410			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.51460		16.57750			0.0000	50,584,219.80	3,063	121,718
€ / R	On	14/08/2019	Foreign Exchange Future			16.72140		16.78470			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.83300		16.89700			0.0000	4,208,250.00	250	42,345
€ / R	On	13/12/2019	Foreign Exchange Future			17.13680		17.20280			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.34940		17.41540			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.47200		17.53730			0.0000	0.00	0	4,361
Total € / R Future												54,792,469.80	3,313	201,168
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			127.59010	167.879	19.88	0.5672	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			128.59010	106.979	19.88	0.4328	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			193.59010	219.290	15.18	0.4688	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			291.39010	254.890	15.18	0.5312	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			293.32810	329.659	15.20	0.5280	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			287.52810	261.259	15.20	0.4720	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			9.53400	8.603	15.71	0.0193	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			2,323.63400	2,259.903	15.71	0.9807	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			1,287.74720	1,229.909	13.66	0.8788	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			60.24720	65.309	13.66	0.1212	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			508.22580	549.749	15.55	0.5266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			445.72580	424.349	15.55	0.4734	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			411.22340	391.847	15.76	0.4453	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			655.05860	701.453	16.07	0.5962	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			359.30400	342.994	16.09	0.4010	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			661.80400	708.394	16.09	0.5990	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			365.84180	349.143	16.05	0.4067	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			563.72340	607.247	15.76	0.5547	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			648.34180	694.543	16.05	0.5933	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			362.55860	346.053	16.07	0.4038	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			273.65580	293.974	14.11	0.3002	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,028.35580	985.374	14.11	0.6998	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			2,961.68810	3,024.959	19.59	0.8961	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			96.38810	96.359	19.59	0.1039	0.00	0	42,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			900.15160	862.081	14.40	0.6443	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			355.45160	380.681	14.40	0.3557	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			538.87100	519.393	15.58	0.4493	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			764.17100	807.993	15.58	0.5507	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			415.07990	404.069	16.51	0.3367	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,298.07990	1,351.069	16.51	0.6633	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			412.68560	401.788	16.53	0.3351	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,305.68560	1,358.788	16.53	0.6649	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			417.48500	406.368	16.50	0.3383	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,290.48500	1,343.368	16.50	0.6617	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	18.27	Put			1,686.95580	1,744.583	17.29	0.7339	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			313.95580	307.583	17.29	0.2661	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,453.43150	1,400.597	13.67	0.7988	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			176.43150	187.597	13.67	0.2012	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			1,964.58260	2,023.340	17.77	0.7733	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			261.58260	256.340	17.77	0.2267	0.00	0	40,000
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,499.64330	3,432.173	14.35	0.9700	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			26.84330	25.373	14.35	0.0300	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,429.78740	1,379.494	14.03	0.7114	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			41.99660	40.993	14.19	0.0460	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,746.06600	1,688.990	13.78	0.7901	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			243.26600	252.190	13.78	0.2099	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,424.07640	1,474.376	16.30	0.6156	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			604.13720	588.606	16.32	0.3830	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,431.33720	1,481.806	16.32	0.6170	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,624.14340	3,692.298	19.60	0.8482	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			206.94340	209.098	19.60	0.1518	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			3,154.79660	3,087.793	14.19	0.9540	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			376.98740	392.694	14.03	0.2886	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			609.62340	593.754	16.29	0.3858	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,416.82340	1,466.954	16.29	0.6142	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			2,872.92980	2,936.360	18.55	0.7983	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			285.72980	283.160	18.55	0.2017	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			606.87640	591.176	16.30	0.3844	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			758.60070	788.010	14.81	0.4146	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			1,174.00070	1,137.410	14.81	0.5854	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			795.95540	826.644	14.90	0.4262	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			1,141.35540	1,106.044	14.90	0.5738	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			585.51300	608.512	14.39	0.3550	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,350.91300	1,307.912	14.39	0.6450	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			711.88700	739.644	14.71	0.3994	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			1,217.28700	1,179.044	14.71	0.6006	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,662.48610	1,710.958	16.35	0.6011	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			747.07030	730.350	16.36	0.3978	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,669.77030	1,718.350	16.36	0.6022	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			744.35920	727.753	16.37	0.3966	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,677.05920	1,725.753	16.37	0.6034	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			749.78610	732.958	16.35	0.3989	0.00	0	0
Total € / R Option												0.00	0	640,016
Total € / R												54,792,469.80	3,313	841,184
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.30800		10.36120			0.0000	6,700,200.00	650	17,563
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.44520		10.49890			0.0000	2,611,300.00	250	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.57800		10.63320			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.72280		10.77940			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 AU\$ / R Future												9,311,500.00	900	19,694
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			713.84740	758.626	14.52	0.8202	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			73.65600	65.385	14.55	0.1769	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			722.45600	767.385	14.55	0.8231	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			72.29100	64.169	14.57	0.1740	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			731.09100	776.169	14.57	0.8260	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			75.04740	66.626	14.52	0.1798	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			258.47870	241.385	12.79	0.3895	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			509.57870	546.185	12.79	0.6105	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			255.34840	238.481	12.81	0.3858	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			516.44840	553.281	12.81	0.6142	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			252.25230	235.611	12.83	0.3820	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			523.35230	560.411	12.83	0.6180	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			341.97610	321.910	12.80	0.4123	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			608.77610	643.910	12.80	0.5877	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			338.72850	318.859	12.82	0.4092	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			615.52850	650.859	12.82	0.5908	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			345.25460	324.992	12.78	0.4154	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			602.05460	636.992	12.78	0.5846	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			677.65080	714.701	12.99	0.6178	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			310.85080	292.701	12.99	0.3822	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			695.59630	729.585	12.83	0.5689	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			421.65950	399.216	12.84	0.4285	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			702.25950	736.416	12.84	0.5715	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			418.34890	396.073	12.86	0.4258	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			708.94890	743.273	12.86	0.5742	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			424.99630	402.385	12.83	0.4311	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												9,311,500.00	900	20,694
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.81240		10.89930			0.0000	2,703,100.00	250	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.96010		11.04770			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.10170		11.19050			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.25770		11.34560			0.0000	0.00	0	0
Total CAD/ R Future												2,703,100.00	250	2,600
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			338.35390	292.907	14.12	0.5201	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			239.05390	280.507	14.12	0.4799	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			333.26050	288.616	14.15	0.5146	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			243.96050	286.216	14.15	0.4854	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			343.50640	297.567	14.10	0.5257	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			234.20640	275.167	14.10	0.4743	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			302.59100	275.889	14.88	0.3738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			644.89100	705.789	14.88	0.6262	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			299.56560	273.135	14.90	0.3708	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			651.86560	713.035	14.90	0.6292	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			305.64940	278.668	14.86	0.3768	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			637.94940	698.568	14.86	0.6232	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			393.81430	363.317	14.49	0.4000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			743.31430	801.617	14.49	0.6000	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			390.66070	360.411	14.51	0.3975	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			750.16070	808.711	14.51	0.6025	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			396.98970	366.251	14.48	0.4026	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			736.48970	794.551	14.48	0.5974	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			484.54740	451.040	14.24	0.4219	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			828.94740	883.340	14.24	0.5781	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			481.29390	448.001	14.26	0.4197	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			835.69390	890.301	14.26	0.5803	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			487.82320	454.096	14.23	0.4241	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			822.22320	876.396	14.23	0.5759	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,703,100.00	250	2,600
CHF / R	On	14/06/2019	Foreign Exchange Future			14.71290		14.78320			0.0000	1,471,290.00	100	893
CHF / R	On	16/09/2019	Foreign Exchange Future			15.01100		15.08310			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.29660		15.37110			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.61300		15.68680			0.0000	0.00	0	0
Total CHF / R Future												1,471,290.00	100	893
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			452.44330	421.869	15.56	0.5083	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			399.24330	438.969	15.56	0.4917	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			447.55700	417.819	15.58	0.5046	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			404.35700	444.919	15.58	0.4954	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			457.36740	425.957	15.53	0.5120	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			394.16740	433.057	15.53	0.4880	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			433.71240	417.509	16.65	0.3722	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,040.61240	1,096.509	16.65	0.6278	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			430.90930	414.880	16.67	0.3703	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,047.80930	1,103.880	16.67	0.6297	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			436.53820	420.160	16.64	0.3741	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,033.43820	1,089.160	16.64	0.6259	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			622.62630	599.999	16.81	0.4123	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,201.52630	1,253.399	16.81	0.5877	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			619.58860	597.137	16.83	0.4107	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,208.48860	1,260.537	16.83	0.5893	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			616.56650	594.289	16.84	0.4091	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,215.46650	1,267.689	16.84	0.5909	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			690.29060	670.262	17.40	0.3895	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	16/03/2020	Foreign Exchange Option	16.63	Put			1,633.49060	1,687.262	17.40	0.6105	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			687.69720	667.808	17.41	0.3883	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,640.89720	1,694.808	17.41	0.6117	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			692.89550	672.734	17.39	0.3907	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,626.09550	1,679.734	17.39	0.6093	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,471,290.00	100	893
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21350		2.22260			0.0000	0.00	0	450
DKK / R	On	16/09/2019	Foreign Exchange Future			2.25740		2.26670			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.29940		2.30900			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.34570		2.35520			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	450
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			223.41940	254.955	13.34	0.2847	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			981.95500	924.638	13.41	0.6887	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			255.95500	289.638	13.41	0.3113	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			917.39100	862.201	13.49	0.6616	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			291.39100	327.201	13.49	0.3384	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,049.41940	989.955	13.34	0.7153	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			1,778.20440	1,851.479	15.21	0.7016	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			491.75020	469.826	15.01	0.3239	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,624.75020	1,695.826	15.01	0.6761	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			467.88530	447.083	15.11	0.3109	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,700.88530	1,773.083	15.11	0.6891	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			445.20440	425.479	15.21	0.2984	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			451.50730	435.898	15.89	0.2513	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,761.50730	2,841.898	15.89	0.7487	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			435.33090	420.462	15.97	0.2435	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,845.33090	2,926.462	15.97	0.7565	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			468.35810	451.991	15.80	0.2593	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,678.35810	2,757.991	15.80	0.7407	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			610.49900	592.978	15.84	0.2814	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,058.49900	3,135.978	15.84	0.7186	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			590.76040	574.282	15.89	0.2740	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,138.76040	3,217.282	15.89	0.7260	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			571.66180	556.189	15.94	0.2668	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,219.66180	3,299.189	15.94	0.7332	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	450
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.85050		1.86380			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.87630		1.88950			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.90050		1.91380			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 HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,189.40720	1,086.090	15.07	0.7709	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			151.40720	181.090	15.07	0.2291	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,115.35910	1,016.076	15.20	0.7444	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			177.35910	211.076	15.20	0.2556	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,266.19560	1,159.067	14.94	0.7963	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			128.19560	154.067	14.94	0.2037	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			1,179.33650	1,101.292	15.44	0.6325	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			484.33650	538.292	15.44	0.3675	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			1,123.94250	1,049.046	15.56	0.6125	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			528.94250	586.046	15.56	0.3875	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,236.93740	1,155.740	15.32	0.6525	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			441.93740	492.740	15.32	0.3475	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,396.76210	1,318.138	15.58	0.6220	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			658.76210	713.138	15.58	0.3780	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,344.20310	1,268.140	15.69	0.6060	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			706.20310	763.140	15.69	0.3940	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,451.10200	1,369.909	15.48	0.6381	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			613.10200	664.909	15.48	0.3619	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			0.14190		0.14320			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.14140		0.14330			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13940		0.14270			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13730		0.14220			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			1.70200		1.70790			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.72710		1.73300			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.75020		1.75640			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.01340		10.05760			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			10.14310		10.18840			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.26680		10.31340			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.40070		10.44720			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			319.66420	299.420	13.35	0.5716	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			182.06420	206.020	13.35	0.4284	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			314.17030	294.229	13.36	0.5653	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			186.57030	210.829	13.36	0.4347	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			325.22440	304.676	13.33	0.5780	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			177.62440	201.276	13.33	0.4220	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			545.00270	524.364	13.00	0.6446	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			206.60270	231.264	13.00	0.3554	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			538.98660	518.604	13.02	0.6403	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			210.58660	235.504	13.02	0.3597	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			551.06540	530.170	12.99	0.6489	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			202.66540	227.070	12.99	0.3511	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			446.77870	431.931	13.54	0.4949	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			483.37870	515.131	13.54	0.5051	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			442.73540	428.057	13.56	0.4916	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			489.33540	521.257	13.56	0.5084	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			450.85270	435.842	13.52	0.4982	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			477.45270	509.042	13.52	0.5018	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			520.92680	503.424	13.60	0.4930	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			593.72680	622.724	13.60	0.5070	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			517.00520	499.641	13.62	0.4903	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			599.80520	628.941	13.62	0.5097	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			524.87680	507.235	13.59	0.4958	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			587.67680	616.535	13.59	0.5042	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			1.34900		1.35460			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.35550		1.35890			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.36240		1.36490			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			346.00000	290.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			246.00000	190.000		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			446.00000	390.000		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			289.00000	255.000		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			189.00000	155.000		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			389.00000	355.000		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			249.00000	224.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 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			149.00000	124.000		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			349.00000	324.000		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			1.32680		1.32370			0.0000	0.00	0	5
QUANTO £On 16/09/2019 Foreign Exchange Future			1.33270		1.32970			0.0000	0.00	0	0
QUANTO £On 13/12/2019 Foreign Exchange Future			1.33790		1.33500			0.0000	0.00	0	2,219
QUANTO £On 16/03/2020 Foreign Exchange Future			1.34340		1.34070			0.0000	0.00	0	0
Total QUANTO £ / \$ Future									0.00	0	2,224
Total QUANTO £ / \$									0.00	0	2,224
QUANTO €On 14/06/2019 Foreign Exchange Future			1.13990		1.13600			0.0000	0.00	0	5
QUANTO €On 16/09/2019 Foreign Exchange Future			1.14870		1.14480			0.0000	0.00	0	0
QUANTO €On 13/12/2019 Foreign Exchange Future			1.15670		1.15290			0.0000	0.00	0	0
QUANTO €On 16/03/2020 Foreign Exchange Future			1.16540		1.16170			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	5
Total QUANTO € / \$									0.00	0	5
SGD / R On 14/06/2019 Foreign Exchange Future			10.74840		10.80850			0.0000	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Future			10.89190		10.95260			0.0000	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Future			11.03070		11.09270			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			840.35790	785.314	12.97	0.8872	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			31.85790	36.914	12.97	0.1128	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			831.42880	776.576	12.97	0.8840	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			32.92880	38.176	12.97	0.1160	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			849.31580	794.085	12.97	0.8903	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			30.81580	35.685	12.97	0.1097	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Call			632.76860	595.950	13.14	0.6617	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.53	Put			210.16860	234.050	13.14	0.3383	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Call			626.65150	590.107	13.15	0.6577	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.54	Put			214.05150	238.207	13.15	0.3423	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Call			638.92880	601.836	13.12	0.6656	0.00	0	0
SGD / R On 16/09/2019 Foreign Exchange Option	10.52	Put			206.32880	229.935	13.12	0.3344	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Call			726.06470	688.020	13.25	0.6375	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.67	Put			303.36470	327.320	13.25	0.3625	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Call			720.40070	682.573	13.26	0.6343	0.00	0	0
SGD / R On 13/12/2019 Foreign Exchange Option	10.68	Put			307.70070	331.873	13.26	0.3657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			731.76380	693.499	13.24	0.6407	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			299.06380	322.799	13.24	0.3593	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			2.41410		2.42830			0.0000	1,327,755.00	550	40,000
TRY / R	On	16/09/2019	Foreign Exchange Future			2.29890		2.32610			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.20880		2.24610			0.0000	0.00	0	0
Total TRY / R Future												1,327,755.00	550	40,000
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.23570	0.484	30.21	0.0047	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,101.93570	1,116.384	30.21	0.9953	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.21920	0.454	30.21	0.0044	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,111.91920	1,126.354	30.21	0.9956	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.25340	0.515	30.21	0.0050	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,091.95340	1,106.416	30.21	0.9950	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			100.19300	97.897	18.97	0.4595	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			124.09300	148.997	18.97	0.5405	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			95.76820	93.679	18.94	0.4465	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			129.66820	154.779	18.94	0.5535	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			105.29270	102.242	19.01	0.4726	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			119.19270	143.342	19.01	0.5274	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			126.73350	120.604	20.23	0.4606	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			160.63350	191.804	20.23	0.5394	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			122.33740	116.505	20.20	0.4504	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			166.23740	197.705	20.20	0.5496	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			118.04940	112.505	20.18	0.4401	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			171.94940	203.705	20.18	0.5599	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												1,327,755.00	550	40,000
Total Futures												2 158 625 423.70	148,522	1,583,556
Total Options												0.00	0	6,158,445
Grand Total:												2,158,625,423.70	148,522	7,742,001