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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/04/2019 Foreign Exchange Future			14.15850		14.22960			0.0000	0.00	0	30,000
\$ / R On 05/04/2019 Foreign Exchange Future			14.16020		14.23130			0.0000	27,923,914.40	1,972	2,025
\$ / R On 15/04/2019 Foreign Exchange Future			14.17730		14.24850			0.0000	0.00	0	1,830
\$ / R On 17/04/2019 Foreign Exchange Future			14.18070		14.25190			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.19080		14.26180			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.19580		14.26690			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.20100		14.27200			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.20270		14.27370			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.21460		14.28560			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.21800		14.28900			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.22480		14.29590			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.22820		14.29930			0.0000	61,465,824.00	4,320	4,322
\$ / R On 20/05/2019 Foreign Exchange Future			14.23670		14.30780			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.25190		14.32320			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.25530		14.32660			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.26040		14.33170			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.26210		14.33350			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.27240		14.34370			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.27920		14.35060			0.0000	1,012,523,792.80	70,909	857,381
\$ / R On 20/06/2019 Foreign Exchange Future			14.28950		14.36080			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.30310		14.37450			0.0000	0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/07/2019	Foreign Exchange Future			14.30830		14.37970			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.31170		14.38310			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.35980		14.43150			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.36150		14.43320			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.38210		14.45380			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.41130		14.48300			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.41650		14.48820			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.41990		14.49180			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.42170		14.49360			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.43560		14.50790			0.0000	0.00	0	3,617
\$ / R	On	16/09/2019	Foreign Exchange Future			14.44080		14.51330			0.0000	5,140,924.80	356	26,409
\$ / R	On	30/09/2019	Foreign Exchange Future			14.46520		14.53830			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.46870		14.54190			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.51990		14.59290			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.57130		14.64550			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.57660		14.65090			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.58020		14.65450			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.59600		14.67080			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.62780		14.70330			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.63130		14.70690			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.68400		14.75940			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.73480		14.81040			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.74030		14.81580			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.76600		14.84130			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.79730		14.87220			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.84890		14.92290			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.91400		14.98690			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.93320		15.00570			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.02060		15.09450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.11120		15.18910			0.0000	0.00	0	0
Total \$ / R Future												1,107,054,456.00	77,557	1,086,190
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Put			13.34060	9.459	19.28	0.1313	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.00	Call			242.94060	167.959	19.28	0.8687	0.00	0	30,000
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Put			455.95620	521.730	25.91	0.9961	0.00	0	0
\$ / R	On	04/04/2019	Foreign Exchange Option	14.68	Call			5.55620	0.230	25.91	0.0039	0.00	0	6,000
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			163.86050	210.947	19.97	0.8141	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			45.16050	21.147	19.97	0.1859	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			102.59410	52.855	16.95	0.4139	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			71.29410	92.655	16.95	0.5861	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			35.00570	15.792	20.98	0.1415	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			203.70570	255.592	20.98	0.8585	0.00	0	35,000
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			3.10660	2.583	20.75	0.0304	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			474.40660	402.783	20.75	0.9696	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			98.33380	120.060	14.79	0.4243	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			236.83380	187.360	14.79	0.5757	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	14.45	Put		296.96510	341.666	15.65	0.7252	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call		98.86510	72.366	15.65	0.2748	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put		289.84590	334.013	15.62	0.7181	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call		101.74590	74.714	15.62	0.2819	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put		248.69900	289.551	15.40	0.6728	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call		120.59900	90.251	15.40	0.3272	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put		262.10710	304.087	15.47	0.6884	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call		114.00710	84.787	15.47	0.3116	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put		168.76230	199.038	14.67	0.5007	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call		230.56230	189.838	14.67	0.4993	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put		391.79820	440.604	16.02	0.7415	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call		103.59820	81.404	16.02	0.2585	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put		354.80190	401.481	15.82	0.7134	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call		116.60190	92.281	15.82	0.2866	0.00	0	50,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		813.86970	874.633	17.84	0.8975	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		40.76970	30.433	17.84	0.1025	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		150.35420	177.372	14.59	0.4268	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		312.35420	268.372	14.59	0.5732	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		419.57400	368.549	14.37	0.6840	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		95.87400	115.849	14.37	0.3160	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		269.76310	230.062	14.84	0.5099	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		196.06310	227.362	14.84	0.4901	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		3.61900	3.867	16.52	0.0166	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,357.31900	1,286.567	16.52	0.9834	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		1,278.10340	1,207.491	16.11	0.9794	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		4.40340	4.791	16.11	0.0206	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		245.10390	209.081	15.03	0.4757	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		221.40390	256.381	15.03	0.5243	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,351.16680	1,418.881	19.43	0.9609	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		14.86680	11.581	19.43	0.0391	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,693.18040	1,762.526	20.32	0.9814	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		6.88040	5.226	20.32	0.0186	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		344.33470	388.330	15.77	0.6484	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		168.03470	141.030	15.77	0.3516	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		644.12430	700.948	17.21	0.8197	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		77.82430	63.648	17.21	0.1803	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		15.78580	18.916	13.57	0.0787	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		799.48580	731.616	13.57	0.9213	0.00	0	2,500
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		368.57780	411.527	15.94	0.6230	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		204.17780	176.127	15.94	0.3770	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		100.39310	118.118	14.71	0.2826	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		529.39310	476.118	14.71	0.7174	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		65.30470	78.571	14.48	0.2100	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		634.30470	576.571	14.48	0.7900	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		232.47190	262.521	15.25	0.4799	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		321.47190	280.521	15.25	0.5201	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			174.65770	198.938	15.10	0.3872	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			430.55770	383.738	15.10	0.6128	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			535.52080	582.838	16.89	0.6849	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call			184.82080	161.038	16.89	0.3151	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put			1,032.03060	1,090.892	18.62	0.8402	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call			89.83060	77.592	18.62	0.1598	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put			1,255.54300	1,317.734	19.29	0.8836	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call			63.34300	54.434	19.29	0.1164	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put			296.04030	328.076	15.76	0.4953	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call			353.84030	314.775	15.76	0.5047	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put			314.28320	345.113	16.00	0.4777	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call			407.48320	367.013	16.00	0.5223	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			408.68820	367.992	16.12	0.5151	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			332.08820	362.692	16.12	0.4849	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,528.26810	1,590.808	19.96	0.8934	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			64.86810	56.108	19.96	0.1066	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			433.44720	391.374	16.05	0.5369	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			306.84720	336.074	16.05	0.4631	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,341.05770	1,272.224	14.23	0.9508	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			14.45770	16.924	14.23	0.0492	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			849.64990	901.835	18.11	0.7513	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			166.24990	147.135	18.11	0.2487	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			1,863.10210	1,928.952	20.52	0.9312	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			39.70210	34.252	20.52	0.0688	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			23.97920	28.038	14.45	0.0746	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,210.57920	1,143.338	14.45	0.9254	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			3.15050	3.429	17.16	0.0099	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,194.85050	2,123.829	17.16	0.9901	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			490.87950	532.688	16.77	0.5851	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			314.37950	284.788	16.77	0.4149	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			444.52470	405.645	16.06	0.5229	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			350.82470	383.245	16.06	0.4771	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			171.87410	194.186	15.48	0.3069	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			685.57410	636.586	15.48	0.6931	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			544.24190	500.826	15.80	0.6002	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			260.54190	288.426	15.80	0.3998	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			495.10540	453.855	15.92	0.5634	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			301.40540	331.455	15.92	0.4366	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			405.86070	372.056	16.39	0.4798	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			425.26070	462.856	16.39	0.5202	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			401.71290	368.174	16.41	0.4761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			431.11290	468.974	16.41	0.5239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			410.04680	375.974	16.36	0.4835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			264.68230	240.686	17.38	0.3416	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			41.95770	53.310	14.78	0.1137	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			609.66380	654.441	17.09	0.6213	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	14.66	Call			300.26380	273.641	17.09	0.3787	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,414.39250	1,475.061	19.45	0.8474	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			104.99250	94.261	19.45	0.1526	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			694.08230	741.486	17.38	0.6584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			49.95120	62.324	14.85	0.1286	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			651.32910	697.446	17.23	0.6402	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			281.92910	256.646	17.23	0.3598	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,477.10800	1,538.222	19.60	0.8573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			97.70800	87.422	19.60	0.1427	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,172.55770	1,112.510	14.78	0.8863	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			208.88490	234.211	15.68	0.3405	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			672.57450	719.341	17.30	0.6494	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			273.17450	248.542	17.30	0.3506	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,343.44070	1,403.274	19.26	0.8355	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			114.04070	102.474	19.26	0.1645	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,120.55120	1,061.524	14.85	0.8714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			467.02310	506.452	16.56	0.5460	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,446.03000	1,381.282	14.42	0.9445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			15.43000	22.082	14.42	0.0555	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			560.34120	517.910	15.89	0.6005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			269.74120	298.710	15.89	0.3995	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			649.48490	603.411	15.68	0.6595	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			28.88990	38.263	14.63	0.0871	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,102.24130	1,158.616	18.61	0.7864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			152.84130	137.816	18.61	0.2136	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			1,061.23670	1,003.413	14.94	0.8526	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			60.63670	74.213	14.94	0.1474	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			377.62310	345.652	16.56	0.4540	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			386.44660	421.087	16.22	0.4937	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,103.45040	1,044.765	14.88	0.8661	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			52.85040	65.565	14.88	0.1339	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,361.10310	1,421.152	19.31	0.8386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			111.70310	100.352	19.31	0.1614	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,279.48990	1,217.463	14.63	0.9129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			414.27150	379.933	16.34	0.4873	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			859.29090	910.962	17.91	0.7189	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			209.89090	190.162	17.91	0.2811	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			88.95220	105.110	15.12	0.1923	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			939.55220	884.309	15.12	0.8077	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			437.04660	400.287	16.22	0.5063	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			655.76250	609.445	15.66	0.6634	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,710.65370	1,642.144	15.16	0.9666	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			10.05370	12.943	15.16	0.0334	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			112.30210	130.334	15.25	0.2256	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			862.90210	809.534	15.25	0.7744	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			413.67150	450.733	16.34	0.5127	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		65.90430	58.424	20.24	0.0998	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,146.42500	1,086.886	14.81	0.8790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		45.82500	57.686	14.81	0.1210	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		460.80710	422.892	16.15	0.5257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		360.20710	393.692	16.15	0.4743	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		205.16250	230.245	15.66	0.3366	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		107.17930	96.245	19.40	0.1555	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		485.56950	446.483	16.08	0.5452	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		334.96950	367.283	16.08	0.4548	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,621.68790	1,683.843	19.89	0.8782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		82.28790	73.043	19.89	0.1218	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		1,805.30430	1,869.224	20.24	0.9002	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		244.27280	271.789	15.80	0.3758	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,273.32910	1,332.265	19.08	0.8227	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		123.92910	111.465	19.08	0.1773	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		554.73090	512.541	15.90	0.5965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		274.13090	303.341	15.90	0.4035	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,396.57930	1,457.045	19.40	0.8445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		188.83430	170.759	18.14	0.2567	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		303.42880	276.577	17.06	0.3819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		602.82880	647.377	17.06	0.6181	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,119.05410	1,175.706	18.66	0.7904	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		149.65410	134.906	18.66	0.2096	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		594.87280	550.989	15.80	0.6242	0.00	0	23,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		20.60770	28.423	14.51	0.0683	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		309.85470	282.543	17.02	0.3884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		589.25470	633.343	17.02	0.6116	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,616.86540	3,687.004	22.63	0.9872	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		7.46540	6.204	22.63	0.0128	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		938.23430	991.559	18.14	0.7433	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		606.71630	562.346	15.77	0.6320	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		454.90380	493.815	16.51	0.5387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		385.50380	353.015	16.51	0.4613	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,722.21760	1,785.388	20.08	0.8908	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		72.81760	64.588	20.08	0.1092	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,371.20770	1,307.624	14.51	0.9317	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		117.64660	105.751	19.19	0.1692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		668.44010	621.637	15.64	0.6711	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		197.84010	222.437	15.64	0.3289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,378.81520	1,439.075	19.36	0.8416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		109.41520	98.275	19.36	0.1584	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		236.11630	263.146	15.77	0.3680	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		19.20110	26.718	14.49	0.0649	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,648.98770	1,711.429	19.94	0.8818	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		79.58770	70.629	19.94	0.1182	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		700.86060	652.840	15.57	0.6904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			180.26060	203.640	15.57	0.3096	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,317.04660	1,376.551	19.19	0.8308	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			90.96310	80.806	19.72	0.1332	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,155.10750	1,095.398	14.80	0.8814	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			44.50750	56.198	14.80	0.1186	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			723.16010	771.393	17.47	0.6701	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			253.76010	230.593	17.47	0.3299	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,389.80110	1,325.919	14.49	0.9351	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			326.48720	297.999	16.89	0.4050	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			31.81570	41.674	14.67	0.0934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,252.41570	1,190.874	14.67	0.9066	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,612.15770	1,544.233	14.75	0.9610	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			11.55770	15.033	14.75	0.0390	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,540.36310	1,601.606	19.72	0.8668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			419.44680	456.774	16.36	0.5165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,660.94200	3,589.595	21.47	0.9990	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.34200	0.395	21.47	0.0010	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,076.75390	2,006.796	16.69	0.9808	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.15390	7.596	16.69	0.0192	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			555.88720	598.799	16.89	0.5950	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,883.21610	2,951.685	22.06	0.9623	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			24.01610	21.185	22.06	0.0377	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			659.53520	705.251	17.13	0.6312	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			300.33520	274.751	17.13	0.3688	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,686.11300	1,748.002	19.75	0.8633	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			100.61300	91.102	19.75	0.1367	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			533.83760	495.364	16.02	0.5525	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			359.33760	392.264	16.02	0.4475	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,016.52630	2,081.209	20.41	0.9001	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			182.31810	166.374	18.44	0.2327	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			31.57570	40.812	14.71	0.0847	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,406.07570	1,343.912	14.71	0.9153	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,007.72190	1,060.897	18.08	0.7346	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			212.22190	193.997	18.08	0.2654	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			71.02630	64.309	20.41	0.0999	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			508.99760	471.582	16.08	0.5345	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			384.49760	418.482	16.08	0.4655	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			631.09750	588.718	15.78	0.6177	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			276.59750	305.618	15.78	0.3823	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,137.81810	1,193.274	18.44	0.7673	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			55.02440	67.805	14.85	0.1258	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,244.72440	1,186.105	14.85	0.8742	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,126.94180	2,192.009	20.51	0.9036	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			70.04180	63.709	20.51	0.0964	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			1,035.94970	981.974	15.09	0.8057	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			102.84970	120.275	15.09	0.1943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,849.69340	1,910.439	19.60	0.8385	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			141.19340	130.239	19.60	0.1615	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			641.13190	602.436	15.95	0.5669	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			409.63190	442.636	15.95	0.4331	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,175.86850	2,239.028	20.21	0.8741	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			434.77470	468.682	16.02	0.4484	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			107.36850	98.828	20.21	0.1259	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			56.25260	67.726	14.79	0.1112	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,487.75260	1,427.526	14.79	0.8888	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,169.32230	1,222.581	18.09	0.7216	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			260.82230	242.381	18.09	0.2784	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			616.27470	578.482	16.02	0.5516	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			93.40590	108.644	14.96	0.1609	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,286.60590	1,230.144	14.96	0.8391	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,037.23190	2,098.352	19.78	0.8459	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			141.03190	130.452	19.78	0.1541	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			576.68260	615.812	16.34	0.5079	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			550.48260	517.912	16.34	0.4921	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,018.64320	2,078.305	19.57	0.8257	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			171.64320	159.605	19.57	0.1743	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			730.26580	691.557	15.91	0.5778	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			447.26580	480.257	15.91	0.4222	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,352.05240	2,414.023	20.16	0.8599	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			135.05240	125.323	20.16	0.1401	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			80.85030	91.470	14.85	0.1284	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,563.85030	1,502.770	14.85	0.8716	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,330.31820	1,383.736	18.18	0.7190	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			293.31820	275.036	18.18	0.2810	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			705.31790	667.452	15.97	0.5641	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			472.31790	506.152	15.97	0.4359	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			132.44410	149.044	14.97	0.1866	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,330.64410	1,275.544	14.97	0.8134	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			716.58180	758.665	16.61	0.5420	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			538.38180	508.565	16.61	0.4580	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,558.12930	4,625.301	24.69	0.9488	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			51.72930	47.001	24.69	0.0512	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			776.63430	819.581	16.73	0.5544	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			534.53430	505.181	16.73	0.4456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,622.23820	1,678.237	18.64	0.7542	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			265.53820	249.037	18.64	0.2458	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,833.99170	2,897.893	20.75	0.8834	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			117.29170	108.693	20.75	0.1166	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,768.18690	3,695.671	18.59	0.9922	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.88690	4.871	18.59	0.0078	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,058.55930	1,991.044	15.25	0.9271	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			45.25930	50.244	15.25	0.0729	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			552.18500	522.077	16.64	0.4544	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			758.88500	801.277	16.64	0.5456	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,360.15680	1,413.264	18.07	0.7076	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			323.45680	304.064	18.07	0.2924	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			901.52520	859.066	15.56	0.6437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			358.22520	388.266	15.56	0.3563	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,505.33840	3,572.131	22.41	0.9125	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			88.63840	82.931	22.41	0.0875	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			772.25630	733.670	15.87	0.5808	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			468.95630	502.870	15.87	0.4192	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,427.68000	3,494.298	22.21	0.9099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			90.98000	85.098	22.21	0.0901	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			713.70420	676.948	16.03	0.5499	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			530.40420	566.148	16.03	0.4501	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,032.27920	4,100.054	23.79	0.9270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			75.57920	70.854	23.79	0.0730	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			321.44040	302.146	18.09	0.2908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,368.14040	1,421.346	18.09	0.7092	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			834.83340	794.340	15.71	0.6122	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			411.53340	443.540	15.71	0.3878	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			359.94340	338.781	17.77	0.3206	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,226.64340	1,277.981	17.77	0.6794	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,224.43750	3,290.551	21.67	0.9025	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			97.73750	91.351	21.67	0.0975	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			936.43660	892.976	15.48	0.6594	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			333.13660	362.176	15.48	0.3406	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,855.50430	4,922.462	24.50	0.9534	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			48.80430	43.262	24.50	0.0466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,189.17250	4,257.183	24.20	0.9305	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			72.47250	67.983	24.20	0.0695	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			884.45920	842.500	15.60	0.6358	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			371.15920	401.700	15.60	0.3642	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			808.26220	768.574	15.78	0.5991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			434.96220	467.774	15.78	0.4009	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,228.44140	4,296.507	24.30	0.9313	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			71.74140	67.307	24.30	0.0687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			225.07480	246.517	15.15	0.2617	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,138.37480	1,087.317	15.15	0.7383	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,856.15520	3,923.638	23.33	0.9227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			79.45520	74.438	23.33	0.0773	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,399.84240	1,343.646	14.97	0.8167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			136.54240	152.846	14.97	0.1833	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			578.01440	546.840	16.52	0.4707	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			714.71440	756.040	16.52	0.5293	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			1,069.43300	1,019.878	15.20	0.7139	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			256.13300	279.078	15.20	0.2861	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,479.93880	1,422.336	14.92	0.8367	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			116.63880	131.536	14.92	0.1633	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,836.61300	3,904.062	23.28	0.9222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			79.91300	74.862	23.28	0.0778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			240.27160	262.463	15.18	0.2738	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,103.57160	1,053.263	15.18	0.7262	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			624.09770	663.026	16.27	0.4930	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			637.39770	603.826	16.27	0.5070	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			967.68440	1,014.434	17.15	0.6133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			450.98440	425.234	17.15	0.3867	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,328.35490	1,381.061	18.00	0.7012	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			331.65490	311.861	18.00	0.2988	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			1,022.76560	976.150	15.30	0.6959	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			279.46560	305.350	15.30	0.3041	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			699.68170	663.373	16.07	0.5422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			546.38170	582.573	16.07	0.4578	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			309.65140	290.935	18.19	0.2815	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,416.35140	1,470.135	18.19	0.7185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			818.80450	778.797	15.75	0.6043	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			425.50450	457.997	15.75	0.3957	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			727.97430	690.767	15.99	0.5576	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			514.67430	549.967	15.99	0.4424	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			946.59240	992.948	17.10	0.6071	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			459.89240	433.748	17.10	0.3929	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			507.21230	479.008	16.85	0.4250	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			843.91230	888.208	16.85	0.5750	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			654.67110	619.958	16.20	0.5169	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			601.37110	639.158	16.20	0.4831	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,061.10730	1,109.538	17.37	0.6392	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			414.40730	390.338	17.37	0.3608	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,720.65610	1,657.435	14.95	0.8835	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			77.35610	86.635	14.95	0.1165	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			942.35970	898.731	15.47	0.6621	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			329.05970	357.931	15.47	0.3379	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,787.34520	2,851.043	20.67	0.8802	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			120.64520	111.843	20.67	0.1198	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,588.31480	1,527.955	14.85	0.8608	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			95.01480	107.155	14.85	0.1392	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			930.54620	887.254	15.49	0.6568	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			337.24620	366.454	15.49	0.3432	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,731.52490	2,794.971	20.58	0.8763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			124.82490	115.771	20.58	0.1237	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			559.44760	529.039	16.60	0.4590	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			746.14760	788.239	16.60	0.5410	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,159.73240	4,227.701	24.12	0.9299	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			73.03240	68.501	24.12	0.0701	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			1,003.18260	957.848	15.33	0.6881	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			289.88260	317.048	15.33	0.3119	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,319.01150	2,380.257	19.88	0.8422	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			162.31150	151.057	19.88	0.1578	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,254.11590	1,200.677	15.07	0.7756	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			180.81590	199.877	15.07	0.2244	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,309.98370	2,371.173	19.87	0.8413	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			163.28370	151.973	19.87	0.1587	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			517.25380	488.620	16.80	0.4317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			823.95380	867.820	16.80	0.5683	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,246.69250	1,193.398	15.08	0.7734	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			183.39250	202.598	15.08	0.2266	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,239.29150	1,186.147	15.08	0.7711	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			185.99150	205.347	15.08	0.2289	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			202.20260	188.935	19.48	0.1858	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,163.90260	2,223.735	19.48	0.8142	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,468.74320	1,522.954	18.20	0.7147	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			327.04320	308.154	18.20	0.2853	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			791.20020	752.349	15.89	0.5754	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			502.90020	537.149	15.89	0.4246	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			816.30290	776.636	15.83	0.5879	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			478.00290	511.436	15.83	0.4121	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,513.80030	2,575.836	20.07	0.8483	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			162.10030	151.036	20.07	0.1517	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			103.38410	113.999	14.86	0.1411	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,641.68410	1,579.199	14.86	0.8589	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			168.44450	186.272	15.05	0.2048	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,380.34450	1,324.972	15.05	0.7952	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,336.65520	2,395.520	19.56	0.8068	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			229.55520	215.420	19.56	0.1932	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			900.70190	860.121	15.81	0.5969	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			507.80190	540.221	15.81	0.4031	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,632.78040	1,686.403	18.37	0.7146	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,409.49600	1,355.023	15.06	0.7778	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,716.53750	1,654.901	14.88	0.8494	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			123.63750	135.001	14.88	0.1506	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			355.68040	336.303	18.37	0.2854	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,685.56200	2,746.564	20.11	0.8387	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			188.46200	176.464	20.11	0.1613	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			875.57860	835.769	15.88	0.5854	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			532.67860	565.869	15.88	0.4146	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			206.59600	225.123	15.06	0.2222	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,478.98160	2,538.319	19.59	0.8003	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			254.48160	239.619	19.59	0.1997	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			976.33400	934.102	15.77	0.6048	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			530.83400	562.802	15.77	0.3952	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,827.11800	2,888.427	20.11	0.8307	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			555.65620	588.380	15.84	0.4060	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			212.61800	199.727	20.11	0.1693	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			139.47430	151.945	14.84	0.1566	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,784.97430	1,723.245	14.84	0.8434	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,766.93800	1,821.066	18.46	0.7131	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			382.43800	362.366	18.46	0.2869	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			951.15620	909.680	15.84	0.5940	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			243.19800	262.335	15.06	0.2351	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,454.09800	1,398.935	15.06	0.7649	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			894.85830	935.901	16.64	0.5245	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			709.35830	676.101	16.64	0.4755	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,330.51980	1,277.433	15.20	0.7211	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			319.71980	341.433	15.20	0.2789	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,457.83420	2,516.654	19.47	0.7891	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			278.63420	262.653	19.47	0.2109	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,414.47530	5,481.504	23.57	0.9336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,600.49900	1,652.427	18.06	0.6769	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			455.58800	432.533	18.03	0.3257	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,584.78800	1,636.533	18.03	0.6743	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			497.69440	528.791	15.65	0.3727	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,792.81210	1,731.392	14.82	0.8364	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			152.01210	165.392	14.82	0.1636	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			453.43750	430.474	18.05	0.3244	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,592.63750	1,644.474	18.05	0.6756	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			451.29900	428.427	18.06	0.3231	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			390.56500	369.612	18.52	0.2845	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			1,063.80940	1,019.969	15.63	0.6294	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			493.00940	523.969	15.63	0.3706	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,580.72040	2,640.368	19.65	0.8008	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			261.52040	246.368	19.65	0.1992	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			1,058.49440	1,014.791	15.65	0.6273	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			348.35230	329.118	18.83	0.2574	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			1,074.51070	1,030.400	15.61	0.6337	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			483.71070	514.400	15.61	0.3663	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			1,053.19850	1,009.636	15.66	0.6252	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			502.39850	533.636	15.66	0.3748	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,849.76500	1,903.612	18.52	0.7155	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			121.76950	132.622	14.69	0.1382	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,152.45250	1,106.055	15.42	0.6634	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			421.65250	450.055	15.42	0.3366	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,199.23470	2,256.102	19.07	0.7612	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			320.03470	302.102	19.07	0.2388	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,047.55230	2,103.118	18.83	0.7426	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			649.01870	684.077	16.04	0.4354	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,118.28260	1,073.056	15.50	0.6506	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	14.00	Put			447.48260	477.056	15.50	0.3494	0.00	0	26,500
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,030.87560	2,086.290	18.81	0.7405	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			351.67560	332.290	18.81	0.2595	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,922.56950	1,858.622	14.69	0.8618	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			377.80160	357.238	18.61	0.2763	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,239.28560	1,188.027	15.28	0.6928	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			368.48560	392.027	15.28	0.3072	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,607.22200	2,667.041	19.69	0.8033	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			258.02200	243.041	19.69	0.1967	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			909.81870	870.077	16.04	0.5646	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			220.18560	207.077	20.16	0.1701	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,079.90170	1,035.649	15.59	0.6358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			479.10170	509.648	15.59	0.3642	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			1,948.05120	2,002.693	18.68	0.7294	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			368.85120	348.693	18.68	0.2706	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,907.00160	1,961.238	18.61	0.7237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			85.27530	77.504	23.57	0.0664	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,802.48880	2,729.353	13.88	0.9663	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			21.68880	23.353	13.88	0.0337	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,816.77640	1,754.860	14.79	0.8414	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			145.97640	158.860	14.79	0.1586	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			2,929.38560	2,991.077	20.16	0.8299	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,627.56490	2,686.598	19.58	0.7944	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			280.86490	264.398	19.58	0.2056	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,056.56300	1,011.764	15.71	0.6128	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			553.26300	583.964	15.71	0.3872	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			2,975.00940	3,036.062	20.08	0.8232	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			238.30940	223.862	20.08	0.1768	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			154.33430	167.537	14.74	0.1610	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,857.63430	1,795.337	14.74	0.8390	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,915.08850	1,968.478	18.51	0.7132	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			408.38850	386.278	18.51	0.2868	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,031.30380	987.208	15.78	0.6027	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			578.00380	609.408	15.78	0.3973	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			279.99300	299.138	15.09	0.2462	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,496.89300	1,440.438	15.09	0.7538	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			314.63240	333.884	15.13	0.2555	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,534.03240	1,477.884	15.13	0.7445	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			905.13000	941.396	16.40	0.4767	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			935.53000	896.196	16.40	0.5233	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			349.40590	368.503	15.16	0.2634	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,575.20590	1,518.803	15.16	0.7366	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,972.01230	2,901.687	14.05	0.9490	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			40.71230	45.687	14.05	0.0510	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,343.99320	1,293.123	15.41	0.6644	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			512.69320	537.123	15.41	0.3356	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,598.12900	2,653.350	19.19	0.7488	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			399.42900	379.350	19.19	0.2512	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			688.07690	657.753	17.41	0.4029	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,466.77690	1,511.753	17.41	0.5971	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			685.33210	655.108	17.42	0.4016	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,474.03210	1,519.108	17.42	0.5984	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,891.37240	1,831.032	14.92	0.8017	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			240.07240	255.032	14.92	0.1983	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			690.82870	660.416	17.40	0.4043	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,459.52870	1,504.416	17.40	0.5957	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			1,023.13700	982.324	16.22	0.5496	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			841.83700	876.324	16.22	0.4504	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,403.59670	2,457.353	18.91	0.7289	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			434.89670	413.353	18.91	0.2711	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,484.74560	1,430.939	15.28	0.7047	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			423.44560	444.939	15.28	0.2953	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,339.03210	3,402.015	20.36	0.8060	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			300.33210	288.015	20.36	0.1940	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,229.44810	2,281.758	18.66	0.7093	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			470.74810	447.758	18.66	0.2907	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,989.21330	1,927.692	14.83	0.8213	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			207.91330	221.692	14.83	0.1787	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,089.10570	1,046.468	16.02	0.5753	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			757.80570	790.468	16.02	0.4247	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,201.68570	3,261.676	20.05	0.7986	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			312.98570	297.676	20.05	0.2014	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			2,066.55650	2,004.141	14.76	0.8357	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			185.25650	198.141	14.76	0.1643	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,140.19430	1,096.184	15.88	0.5946	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			698.89430	730.184	15.88	0.4054	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			384.23390	403.329	15.20	0.2704	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,616.43390	1,560.629	15.20	0.7296	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			419.69570	440.144	15.35	0.2774	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,652.59570	1,599.044	15.35	0.7226	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			460.40260	482.118	15.52	0.2834	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,707.30260	1,656.118	15.52	0.7166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,171.92080	3,103.704	14.43	0.9355	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			66.22080	70.504	14.43	0.0645	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,444.09040	1,399.750	16.09	0.6384	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			688.39040	716.550	16.09	0.3616	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,786.79840	2,837.288	19.61	0.7152	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,206.61860	1,242.711	17.18	0.4946	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			532.49840	510.488	19.61	0.2848	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,048.68750	1,012.370	17.20	0.5041	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,212.98750	1,249.170	17.20	0.4959	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,045.07050	1,008.838	17.21	0.5027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,219.37050	1,255.638	17.21	0.4973	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,052.31860	1,015.911	17.18	0.5054	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,357.59740	1,395.592	17.44	0.5058	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,082.09740	1,046.192	17.44	0.4942	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,182.30040	1,143.899	17.24	0.5113	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,343.20040	1,382.699	17.24	0.4887	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,178.67960	1,140.364	17.25	0.5101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,349.57960	1,389.164	17.25	0.4899	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,185.92650	1,147.445	17.23	0.5125	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,336.82650	1,376.245	17.23	0.4875	0.00	0	0
Total \$ / R Option												0.00	0	6,613,588
Total \$ / R												1,107,054,456.00	77,557	7,699,778
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.27920		14.35060			0.0000	0.00	0	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.44080		14.51330			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.59600		14.67080			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.76600		14.84130			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	485
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			40,586.07080	37,205.573	16.39	0.4798	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			42,526.07080	46,285.573	16.39	0.5202	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			40,171.29130	36,817.450	16.41	0.4761	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			43,111.29130	46,897.450	16.41	0.5239	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			41,004.68270	37,597.425	16.36	0.4835	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			41,944.68270	45,677.425	16.36	0.5165	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			55,944.75760	52,903.938	16.60	0.4590	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			74,614.75760	78,823.938	16.60	0.5410	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			55,580.45660	52,554.688	16.62	0.4567	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			75,250.45660	79,474.688	16.62	0.5433	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			56,311.41450	53,255.092	16.59	0.4613	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			73,981.41450	78,175.092	16.59	0.5387	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			110,719.76590	106,225.047	15.53	0.6464	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			45,639.76590	48,625.047	15.53	0.3536	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			110,169.13400	105,688.354	15.54	0.6443	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			46,089.13400	49,088.354	15.54	0.3557	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			111,272.80720	106,764.121	15.52	0.6485	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			45,192.80720	48,164.121	15.52	0.3515	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			101,465.42880	97,408.377	16.24	0.5462	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			85,335.42880	88,808.377	16.24	0.4538	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			101,043.72160	96,998.767	16.25	0.5445	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			85,913.72160	89,398.767	16.25	0.4555	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			101,888.37110	97,819.199	16.23	0.5479	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			84,758.37110	88,219.199	16.23	0.4521	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	485
£ / R	On	15/04/2019	Foreign Exchange Future			18.66250		18.58460			0.0000	0.00	0	43
£ / R	On	26/04/2019	Foreign Exchange Future			18.69710		18.61890			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.70670		18.62830			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.80790		18.72930			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.85260		18.77390			0.0000	39,703,575.60	2,106	118,986
£ / R	On	16/09/2019	Foreign Exchange Future			19.15200		19.07280			0.0000	9,250,416.00	483	21,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.43530		19.35750			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.74330		19.66350			0.0000	9,871,650.00	500	4,674
Total £ / R Future												58,825,641.60	3,089	158,204
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			75.56270	53.139	17.43	0.1669	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			550.16270	605.639	17.43	0.8331	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			122.92180	92.751	16.22	0.2108	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			631.82180	679.851	16.22	0.7892	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			54.77590	39.890	16.73	0.0992	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			1,003.07590	1,066.590	16.73	0.9008	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			819.97490	761.656	16.18	0.6377	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			269.27490	289.556	16.18	0.3623	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			605.60330	646.119	15.88	0.5807	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			461.70330	423.519	15.88	0.4193	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			600.18300	640.464	15.88	0.5777	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			466.28300	427.864	15.88	0.4223	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			611.05340	651.804	15.89	0.5836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			457.15340	419.204	15.89	0.4164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			231.01860	206.966	16.15	0.2480	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			1,004.91860	1,059.566	16.15	0.7520	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			934.12080	979.794	15.62	0.5885	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			671.32080	637.794	15.62	0.4115	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			447.96670	422.344	15.62	0.3085	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,250.76670	1,304.344	15.62	0.6915	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			0.00000	805.204	15.62	0.5214	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			0.00000	803.204	15.62	0.4786	401,601.80	500	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			928.80600	974.332	15.62	0.5866	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			676.00600	642.332	15.62	0.4134	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			923.51110	968.886	15.62	0.5846	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			680.71110	646.886	15.62	0.4154	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			774.22150	801.861	15.87	0.4478	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,366.72150	1,316.560	15.87	0.5522	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,061.40520	2,994.260	17.28	0.7963	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			288.90520	299.560	17.28	0.2037	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			770.69280	798.228	15.87	0.4463	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,373.19280	1,322.928	15.87	0.5537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			767.18450	794.610	15.88	0.4448	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,379.68450	1,329.310	15.88	0.5552	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,321.58890	1,365.907	15.52	0.6338	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			714.08890	680.607	15.52	0.3662	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			949.86950	974.139	15.87	0.4581	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,596.36950	1,540.839	15.87	0.5419	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			956.97280	981.399	15.86	0.4606	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,583.47280	1,528.099	15.86	0.5394	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			870.57350	829.539	15.44	0.3707	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,534.07350	1,572.840	15.44	0.6293	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			953.41140	977.759	15.87	0.4594	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,589.91140	1,534.459	15.87	0.5406	0.00	0	0
Total £ / R Option												401,601.80	500	2,500
Total £ / R												59,227,243.40	3,589	160,704
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12880		0.12960			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13120		0.13210			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13350		0.13440			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13610		0.13700			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,171.26830	1,237.509	20.39	0.8093	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,013.40020	949.933	15.68	0.8533	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			53.40020	69.933	15.68	0.1467	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			392.35410	357.764	18.11	0.4701	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			432.35410	477.764	18.11	0.5299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			131.26830	117.509	20.39	0.1907	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,330.48380	1,262.026	15.45	0.8182	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			120.48380	142.026	15.45	0.1818	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			728.92900	684.141	17.72	0.5543	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			518.92900	564.141	17.72	0.4457	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			378.28210	349.304	19.30	0.3323	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,168.28210	1,229.304	19.30	0.6677	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,601.73600	1,538.211	15.50	0.8130	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			161.73600	188.211	15.50	0.1870	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			1,004.27000	960.347	17.64	0.6003	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			564.27000	610.347	17.64	0.3997	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			613.74320	581.442	19.10	0.4134	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,173.74320	1,231.442	19.10	0.5866	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			869.83120	835.123	18.96	0.4761	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,169.83120	1,225.123	18.96	0.5239	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			579.61570	553.807	20.03	0.3448	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,879.61570	1,943.807	20.03	0.6552	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,288.45200	1,245.006	17.54	0.6381	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			588.45200	635.006	17.54	0.3619	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Future			15.93620		15.96000			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.97180		15.99540			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.08570		16.10940			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.11860		16.14230			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.13190		16.15550			0.0000	235,703,190.90	14,611	120,639
€ / R	On	14/08/2019	Foreign Exchange Future			16.33270		16.35640			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.44190		16.46620			0.0000	0.00	0	42,836
€ / R	On	13/12/2019	Foreign Exchange Future			16.73870		16.76440			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.94310		16.96900			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.06320		17.08840			0.0000	0.00	0	4,361
Total € / R Future												235,703,190.90	14,611	200,529
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			381.50090	393.569	14.49	0.7879	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			61.50090	49.769	14.49	0.2121	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			519.65100	531.648	15.11	0.7613	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			95.05100	83.448	15.11	0.2387	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			415.86860	419.048	15.06	0.5145	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			375.26860	354.748	15.06	0.4855	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			10.39690	10.392	14.91	0.0258	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,902.69690	1,878.992	14.91	0.9742	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			923.31230	900.773	14.05	0.7959	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			117.81230	118.873	14.05	0.2041	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			752.16680	762.190	16.01	0.6557	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			267.66680	254.090	16.01	0.3443	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			244.30030	231.452	16.20	0.3191	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			926.39730	938.243	16.49	0.7171	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			209.75580	198.077	16.51	0.2805	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			934.25580	946.177	16.51	0.7195	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			214.06320	202.232	16.47	0.2854	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			818.80030	829.552	16.20	0.6809	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			918.56320	930.332	16.47	0.7146	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			211.89730	200.143	16.49	0.2829	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			424.85110	431.641	14.64	0.3990	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			751.25110	734.341	14.64	0.6010	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,352.74440	3,372.598	19.73	0.9323	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			59.14440	55.298	19.73	0.0677	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			646.69440	630.523	14.87	0.5431	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			530.29440	537.823	14.87	0.4569	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			373.90640	361.770	16.06	0.3555	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,027.50640	1,039.070	16.06	0.6445	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			298.32400	288.312	16.94	0.2667	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,602.12400	1,616.412	16.94	0.7333	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	Call			1,124.57180	1,105.227	14.10	0.7213	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			278.37180	283.327	14.10	0.2787	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			296.54060	286.563	16.95	0.2653	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,610.34060	1,624.663	16.95	0.7347	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			294.76530	284.822	16.97	0.2639	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,618.56530	1,632.922	16.97	0.7361	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,313.27780	2,330.335	18.03	0.8298	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			179.47780	172.235	18.03	0.1702	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,024.17090	2,040.175	17.64	0.7958	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			220.37090	212.075	17.64	0.2042	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			981.07890	963.209	14.35	0.6654	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			364.87890	371.309	14.35	0.3346	0.00	0	587
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,026.49610	4,047.262	20.33	0.8738	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			170.89610	165.962	20.33	0.1262	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,243.43870	3,263.036	18.90	0.8372	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			526.72970	534.622	14.53	0.3609	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,252.55010	3,272.170	18.91	0.8379	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			216.95010	210.870	18.91	0.1621	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			349.95450	354.822	14.18	0.2740	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			473.17250	462.595	16.77	0.3251	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,718.77250	1,733.895	16.77	0.6749	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,072.13970	3,046.570	14.42	0.9561	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			37.73970	37.870	14.42	0.0439	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,141.12970	1,123.322	14.53	0.6391	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			401.75470	406.959	14.23	0.3019	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			471.04190	460.498	16.78	0.3239	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,726.64190	1,741.799	16.78	0.6761	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,734.64330	2,709.338	14.29	0.9338	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			60.24330	60.638	14.29	0.0662	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,414.35450	1,393.522	14.18	0.7260	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			217.83870	211.736	18.90	0.1628	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			468.91740	458.408	16.80	0.3226	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,734.51740	1,749.708	16.80	0.6774	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,605.97770	2,580.821	14.24	0.9232	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			71.57770	72.121	14.24	0.0768	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,316.15470	1,295.659	14.23	0.6981	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,021.54230	1,031.658	15.40	0.4924	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			920.54230	904.758	15.40	0.5076	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			778.83780	787.243	14.94	0.4226	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,097.83780	1,080.343	14.94	0.5774	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			925.39010	934.835	15.23	0.4664	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			984.39010	967.935	15.23	0.5336	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			978.92850	988.744	15.32	0.4811	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			947.92850	931.844	15.32	0.5189	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,976.99750	1,991.451	16.82	0.6543	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			603.18840	592.477	16.83	0.3446	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,984.78840	1,999.277	16.83	0.6554	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			607.61000	596.842	16.81	0.3468	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,969.21000	1,983.641	16.81	0.6532	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			605.39750	594.651	16.82	0.3457	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												235,703,190.90	14,611	943,232
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.18260		10.15510			0.0000	91,643.40	9	17,568
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.31760		10.29020			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.44780		10.42180			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.59030		10.56390			0.0000	0.00	0	0
Total AU\$ / R Future												91,643.40	9	19,699
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			882.17120	856.392	14.58	0.8771	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			36.47820	38.156	14.60	0.1206	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			891.37820	865.556	14.60	0.8794	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			35.70260	37.338	14.63	0.1183	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			900.60260	874.738	14.63	0.8817	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			37.27120	38.992	14.58	0.1229	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			662.80520	641.411	13.13	0.6702	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			187.74800	193.983	13.09	0.3369	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			647.54800	626.383	13.09	0.6631	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			185.36240	191.480	13.11	0.3333	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			655.16240	633.879	13.11	0.6667	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			183.00520	189.011	13.13	0.3298	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			267.52260	273.043	13.09	0.3694	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			745.72260	725.243	13.09	0.6306	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			264.89790	270.329	13.10	0.3664	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			753.09790	732.529	13.10	0.6336	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			270.17400	275.780	13.07	0.3723	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			738.37400	717.980	13.07	0.6277	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			820.94700	799.659	13.27	0.6591	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			242.74700	247.460	13.27	0.3409	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			833.52940	811.802	13.10	0.6057	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			344.65500	349.251	13.12	0.3917	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			840.75500	818.951	13.12	0.6083	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			341.90370	346.423	13.13	0.3892	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			848.00370	826.123	13.13	0.6108	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			347.42940	352.102	13.10	0.3943	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												91,643.40	9	20,699
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.73830		10.77380			0.0000	0.00	0	2,600
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.88290		10.91900			0.0000	0.00	0	415

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	13/12/2019	Foreign Exchange Future			11.02100		11.05800			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.16940		11.20740			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,015
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			249.88140	232.192	13.73	0.4747	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			276.08140	293.892	13.73	0.5253	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			245.75260	228.269	13.76	0.4688	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			281.95260	299.969	13.76	0.5312	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			254.07040	236.175	13.70	0.4806	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			270.27040	287.875	13.70	0.5194	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			243.21980	231.377	14.67	0.3405	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			714.21980	738.477	14.67	0.6595	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			240.62690	228.879	14.69	0.3375	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			721.62690	745.979	14.69	0.6625	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			245.84080	233.901	14.65	0.3435	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			706.84080	731.001	14.65	0.6565	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			340.52780	324.842	14.54	0.3750	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			822.52780	843.842	14.54	0.6250	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			337.71930	322.112	14.56	0.3725	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			829.71930	851.111	14.56	0.6275	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			343.35640	327.595	14.53	0.3775	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			815.35640	836.595	14.53	0.6225	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			436.29000	416.601	14.47	0.4006	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			918.89000	937.201	14.47	0.5994	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			433.34350	413.738	14.49	0.3984	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			925.94350	944.338	14.49	0.6016	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			439.25730	419.488	14.46	0.4028	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			911.85730	930.088	14.46	0.5972	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,015
CHF / R	On	14/06/2019	Foreign Exchange Future			14.42170		14.46360			0.0000	0.00	0	993
CHF / R	On	16/09/2019	Foreign Exchange Future			14.71340		14.75630			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.99380		15.03870			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.29960		15.34390			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			289.91150	273.657	15.86	0.3955	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			556.31150	581.957	15.86	0.6045	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			286.69650	270.585	15.88	0.3920	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			563.09650	588.885	15.88	0.6080	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			293.16080	276.763	15.83	0.3990	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			549.56080	575.063	15.83	0.6010	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			324.42320	310.641	16.94	0.3066	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,258.12320	1,287.241	16.94	0.6934	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			322.29980	308.592	16.95	0.3049	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,265.99980	1,295.192	16.95	0.6951	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			326.56550	312.706	16.92	0.3083	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,250.26550	1,279.306	16.92	0.6917	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			500.31420	484.947	17.15	0.3592	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,411.61420	1,441.147	17.15	0.6408	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			497.88620	482.583	17.16	0.3577	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,419.18620	1,448.783	17.16	0.6423	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			495.46700	480.237	17.18	0.3562	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,426.76700	1,456.436	17.18	0.6438	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			576.81470	563.076	17.77	0.3468	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,862.91470	1,893.475	17.77	0.6532	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			574.62610	560.934	17.78	0.3457	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,870.72610	1,901.334	17.78	0.6543	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			579.01340	565.221	17.76	0.3480	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,855.11340	1,885.621	17.76	0.6520	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
DKK / R	On	14/06/2019	Foreign Exchange Future			2.16220		2.16510			0.0000	0.00	0	485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.20510		2.20810			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.24610		2.24910			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.29130		2.29390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	485
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			449.09550	459.429	13.57	0.4506	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			553.42770	535.572	13.70	0.5188	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			502.42770	513.572	13.70	0.4812	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			652.66830	633.642	13.52	0.5800	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			401.66830	411.642	13.52	0.4200	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			600.09550	581.429	13.57	0.5494	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,219.82210	2,240.963	15.69	0.7727	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			333.85600	324.392	15.49	0.2488	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,052.85600	2,073.392	15.49	0.7512	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			316.88440	307.728	15.59	0.2378	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,135.88440	2,156.728	15.59	0.7622	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			300.82210	291.963	15.69	0.2273	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			329.52800	320.024	16.24	0.2005	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,238.52800	3,259.024	16.24	0.7995	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			316.37390	307.099	16.30	0.1935	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,325.37390	3,346.099	16.30	0.8065	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			343.25870	333.520	16.18	0.2077	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,152.25870	3,172.520	16.18	0.7923	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			461.69520	449.510	16.26	0.2294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,622.69520	3,636.510	16.26	0.7706	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			447.34150	435.373	16.32	0.2232	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,708.34150	3,722.373	16.32	0.7768	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			476.56020	464.147	16.20	0.2358	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,537.56020	3,551.147	16.20	0.7642	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	485
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.82280		1.83170			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.84770		1.85670			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.87090		1.88000			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			922.46410	859.356	15.18	0.7101	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			205.46410	231.356	15.18	0.2899	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			856.36600	795.211	15.28	0.6798	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			239.36600	267.212	15.28	0.3202	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			991.82670	926.758	15.07	0.7397	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			174.82670	198.758	15.07	0.2603	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			975.85290	927.961	15.85	0.5772	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			608.85290	650.962	15.85	0.4228	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			926.35030	880.290	15.95	0.5570	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			659.35030	703.290	15.95	0.4430	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			1,027.52550	977.777	15.75	0.5976	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			560.52550	600.777	15.75	0.4024	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,194.13890	1,145.543	15.94	0.5760	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			794.13890	836.543	15.94	0.4240	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,147.22670	1,100.372	16.04	0.5600	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			847.22670	891.372	16.04	0.4400	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,242.79710	1,192.443	15.83	0.5923	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			742.79710	783.443	15.83	0.4077	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			0.13970		0.14070			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13810		0.13900			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13820		0.13910			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13780		0.13620			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			1.67210		1.66950			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.69640		1.69390			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
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71910		1.71670			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.71060		9.69270			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.83920		9.82100			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.96310		9.94520			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.09740		10.07940			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			145.28750	149.623	13.80	0.3754	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			372.58750	359.023	13.80	0.6246	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			142.38740	146.624	13.83	0.3695	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			379.68740	366.024	13.83	0.6305	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			148.24360	152.680	13.77	0.3814	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			365.54360	352.080	13.77	0.6186	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			339.34130	346.402	13.29	0.5130	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			368.34130	357.202	13.29	0.4870	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			335.23520	342.198	13.31	0.5085	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			374.23520	362.998	13.31	0.4915	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			343.49480	350.973	13.28	0.5175	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			362.49480	351.773	13.28	0.4825	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			302.15230	305.600	14.04	0.3948	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			706.95230	692.501	14.04	0.6052	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			299.26760	302.640	14.05	0.3918	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			714.06760	699.541	14.05	0.6082	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			305.06790	308.592	14.02	0.3978	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			699.86790	685.492	14.02	0.6022	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			377.11220	379.290	14.10	0.4094	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			817.71220	801.890	14.10	0.5906	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			374.17910	376.300	14.11	0.4069	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			824.77910	808.900	14.11	0.5931	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			380.06880	382.305	14.08	0.4120	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			810.66880	794.905	14.08	0.5880	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			1.33680		1.33830			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34260		1.34400			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.34670		1.34810			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			183.00000	168.000		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	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			83.00000	68.000		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			283.00000	268.000		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			140.00000	126.000		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			40.00000	26.000		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			240.00000	226.000		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			81.00000	67.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			19.00000	33.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			181.00000	167.000		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			1.32030		1.30820			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32620		1.31420			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.33150		1.31950			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33710		1.32490			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.12970		1.12580			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13860		1.13460			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14680		1.14270			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15560		1.15140			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	148
Total QUANTO € / \$												0.00	0	148
SGD / R	On	14/06/2019	Foreign Exchange Future			10.56720		10.59410			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.70630		10.73400			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.83930		10.86800			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			642.44170	622.015	13.09	0.8360	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			48.34170	54.815	13.09	0.1640	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			633.92840	613.708	13.08	0.8318	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			49.82840	56.508	13.08	0.1682	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			650.99220	630.363	13.10	0.8400	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			46.89220	53.163	13.10	0.1600	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			491.29800	480.637	13.52	0.5901	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			287.29800	304.337	13.52	0.4099	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			486.01350	475.432	13.53	0.5860	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			292.01350	309.132	13.53	0.4140	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			496.62620	485.884	13.51	0.5942	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			282.62620	299.584	13.51	0.4058	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			588.79550	575.431	13.59	0.5775	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			390.79550	406.131	13.59	0.4225	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			583.80750	570.534	13.60	0.5743	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			395.80750	411.234	13.60	0.4257	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			593.81810	580.361	13.58	0.5808	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			385.81810	401.061	13.58	0.4192	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			2.40940		2.41390			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.29410		2.29720			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.20520		2.21140			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			1.74360	1.420	36.36	0.0112	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,117.84360	1,122.020	36.36	0.9888	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.66020	1.349	36.36	0.0107	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,127.76020	1,131.949	36.36	0.9893	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.83090	1.494	36.36	0.0117	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,107.93090	1,112.094	36.36	0.9883	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			110.91120	111.795	22.10	0.4653	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			163.71120	167.695	22.10	0.5347	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			106.66550	107.528	22.06	0.4538	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			169.46550	173.428	22.06	0.5462	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			115.27090	116.174	22.14	0.4769	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			158.07090	162.074	22.14	0.5231	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			137.80440	138.287	23.23	0.4700	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			206.40440	213.087	23.23	0.5300	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			133.63940	134.140	23.20	0.4609	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			212.23940	218.940	23.20	0.5391	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			129.56440	130.081	23.17	0.4518	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			218.16440	224.881	23.17	0.5482	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,646

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 401 674 931.90	95,266	1,476,511
Total Options									401 601.80	500	7,359,791
Grand Total:									1,402,076,533.70	95,766	8,836,302