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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/04/2019 Foreign Exchange Future			14.08580		14.11640			0.0000	493,749,547.40	35,053	0
\$ / R On 15/04/2019 Foreign Exchange Future			14.07690		14.13340			0.0000	746,075.70	53	1,883
\$ / R On 17/04/2019 Foreign Exchange Future			14.08020		14.13680			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.09030		14.14700			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.09530		14.15220			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.10030		14.15780			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.10200		14.15970			0.0000	676,896.00	48	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.11380		14.17210			0.0000	0.00	0	303
\$ / R On 09/05/2019 Foreign Exchange Future			14.11710		14.17540			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.12390		14.18190			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.12720		14.18520			0.0000	0.00	0	4,322
\$ / R On 20/05/2019 Foreign Exchange Future			14.13560		14.19340			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.15080		14.20810			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.15410		14.21140			0.0000	0.00	0	452
\$ / R On 03/06/2019 Foreign Exchange Future			14.15920		14.21630			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.16090		14.21800			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.17100		14.22810			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.17780		14.23490			0.0000	351,751,218.00	24,810	873,278
\$ / R On 20/06/2019 Foreign Exchange Future			14.18790		14.24520			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.20150		14.25890			0.0000	0.00	0	2,421
\$ / R On 01/07/2019 Foreign Exchange Future			14.20660		14.26400			0.0000	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/07/2019	Foreign Exchange Future			14.21000		14.26740			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.25720		14.31560			0.0000	0.00	0	1,029
\$ / R	On	01/08/2019	Foreign Exchange Future			14.25890		14.31730			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.27920		14.33800			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.30850		14.36730			0.0000	0.00	0	2,229
\$ / R	On	02/09/2019	Foreign Exchange Future			14.31360		14.37250			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.31710		14.37590			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.31880		14.37770			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.33250		14.39150			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.33760		14.39670			0.0000	4,946,472.00	345	26,745
\$ / R	On	30/09/2019	Foreign Exchange Future			14.36160		14.42100			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.36510		14.42450			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.41610		14.47460			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.46560		14.52630			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.47060		14.53170			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.47400		14.53530			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.48980		14.55130			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.52150		14.58320			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.52510		14.58670			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.57730		14.63830			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.62830		14.68900			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.63370		14.69450			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.65840		14.71970			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.68820		14.75030			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.73740		14.80230			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.79970		14.86820			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.81800		14.88750			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.90530		14.97470			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.99930		15.06370			0.0000	0.00	0	0
Total \$ / R Future												851,870,209.10	60,309	1,070,591
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			238.89230	264.200	10.21	1.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			5.29230	0.000	10.21	0.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Call			23.92850	0.000	10.21	0.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.20	Put			107.52850	114.200	10.21	1.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Call			3.16620	0.000	10.21	0.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.40	Put			286.76620	314.200	10.21	1.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			1.41270	0.000	10.21	0.0000	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			357.81270	325.800	10.21	1.0000	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			128.28000	143.868	13.61	0.5371	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			151.68000	110.768	13.61	0.4629	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			358.32340	396.342	14.93	0.8208	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			55.12340	36.542	14.93	0.1792	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			311.63480	346.354	14.73	0.7810	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			68.43480	46.554	14.73	0.2190	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			326.92020	362.774	14.79	0.7950	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	14.40	Call			63.72020	42.974	14.79	0.2050	0.00	0	20,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			366.33750	404.876	14.96	0.8269	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			53.13750	35.076	14.96	0.1731	0.00	0	40,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			466.80750	504.451	15.27	0.8237	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			63.80750	44.751	15.27	0.1763	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			426.15590	461.906	15.09	0.7991	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			73.15590	52.206	15.09	0.2009	0.00	0	50,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			213.49960	235.923	14.02	0.5923	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			160.49960	126.223	14.02	0.4077	0.00	0	25,000
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			910.31610	959.928	17.28	0.9387	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			22.51610	15.228	17.28	0.0613	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			186.52780	205.192	13.88	0.5006	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			234.32780	195.492	13.88	0.4994	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			3.64190	3.395	15.77	0.0161	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,243.34190	1,185.395	15.77	0.9839	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,164.07100	1,105.991	15.17	0.9808	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			4.37100	3.991	15.17	0.0192	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			180.54270	148.419	14.48	0.3988	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			270.84270	296.419	14.48	0.6012	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,456.33710	1,512.289	18.27	0.9822	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			6.03710	4.289	18.27	0.0178	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,803.20090	1,860.059	19.65	0.9914	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			2.90090	2.059	19.65	0.0086	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put			408.57730	442.009	15.22	0.7231	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call			118.27730	94.009	15.22	0.2769	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			730.64790	775.008	16.58	0.8757	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			50.34790	37.008	16.58	0.1243	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			17.10330	17.600	12.39	0.0832	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			686.80330	629.600	12.39	0.9168	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call			329.68460	283.654	13.55	0.6268	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put			119.98460	131.654	13.55	0.3732	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			200.06810	165.853	14.30	0.4339	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			240.36810	263.853	14.30	0.5661	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put			427.03150	459.952	15.28	0.6907	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call			149.13150	123.751	15.28	0.3093	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call			0.00000	449.845	13.50	0.7496	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put			0.00000	86.045	13.50	0.2504	3,785,993.20	44,000	22,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put			120.09570	130.437	13.92	0.3250	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call			435.49570	387.537	13.92	0.6750	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put			78.86870	85.736	13.71	0.2410	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call			534.26870	482.836	13.71	0.7590	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put			271.43530	295.918	14.64	0.5433	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call			246.83530	213.018	14.64	0.4567	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put			205.17700	221.487	14.42	0.4399	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call			347.07700	305.387	14.42	0.5601	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put			604.06600	641.166	16.46	0.7388	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	15/05/2019	Foreign Exchange Option	14.65	Call		139.26600	118.366	16.46	0.2612	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,122.18800	1,169.032	18.26	0.8752	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		65.58800	54.632	18.26	0.1248	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,351.91380	1,401.606	18.94	0.9119	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		45.31380	37.206	18.94	0.0881	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		340.90780	366.580	15.39	0.5486	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		284.30780	252.180	15.39	0.4514	0.00	0	61,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		358.22560	383.114	15.71	0.5248	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		336.32560	303.914	15.71	0.4752	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		338.39290	306.503	15.88	0.4691	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		376.99290	402.403	15.88	0.5309	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,626.31950	1,674.394	19.44	0.9190	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		47.71950	38.494	19.44	0.0810	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		359.46860	326.325	15.75	0.4914	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		348.06860	372.225	15.75	0.5086	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,230.07640	1,175.965	14.38	0.9380	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		18.67640	21.865	14.38	0.0620	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		929.59030	970.679	17.89	0.7889	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		130.99030	114.779	17.89	0.2111	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		1,966.60750	2,016.850	19.72	0.9524	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		28.00750	20.950	19.72	0.0476	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		30.09450	34.183	14.46	0.0899	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		1,101.49450	1,048.283	14.46	0.9101	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		3.11030	3.346	16.73	0.0101	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		2,079.41030	2,022.546	16.73	0.9899	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		552.79840	583.925	16.58	0.6288	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		260.79840	234.825	16.58	0.3712	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		377.48150	345.706	15.93	0.4808	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		399.38150	424.706	15.93	0.5192	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		203.07440	217.040	15.26	0.3417	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		601.17440	558.040	15.26	0.6583	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		469.23610	430.676	15.56	0.5604	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		301.13610	319.676	15.56	0.4396	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		423.86920	387.182	15.68	0.5222	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		345.76920	366.182	15.68	0.4778	0.00	0	18,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		468.93580	495.514	16.20	0.5536	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		51.61400	44.089	20.02	0.0809	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		1,044.54610	991.812	14.51	0.8636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put		59.64610	64.012	14.51	0.1364	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		393.75850	361.053	15.95	0.4849	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		408.85850	433.253	15.95	0.5151	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		239.88650	255.551	15.43	0.3720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		86.79870	75.727	19.25	0.1309	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		416.52370	381.384	15.83	0.5048	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		381.62370	403.584	15.83	0.4952	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,720.10480	1,768.232	19.68	0.8997	0.00	0	0

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\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			65.00480	56.032	19.68	0.1003	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,906.71400	1,956.289	20.02	0.9191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			282.93030	300.644	15.56	0.4132	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,365.93530	1,410.926	18.95	0.8492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			100.83530	88.726	18.95	0.1508	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			480.47890	442.564	15.66	0.5579	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			315.57890	334.764	15.66	0.4421	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,491.89870	1,537.927	19.25	0.8691	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			155.96400	138.936	18.01	0.2238	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			255.52690	231.108	16.93	0.3428	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			670.62690	703.308	16.93	0.6572	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,207.65370	1,250.621	18.53	0.8197	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			122.55370	108.421	18.53	0.1803	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			517.83030	478.444	15.56	0.5868	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			28.94340	30.628	14.12	0.0759	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			261.17070	236.370	16.88	0.3491	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			656.27070	688.570	16.88	0.6509	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,730.46930	3,786.996	22.82	0.9897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			5.36930	4.796	22.82	0.0103	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,021.06400	1,061.136	18.01	0.7762	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			528.88310	489.080	15.54	0.5950	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			513.23660	541.304	16.37	0.5794	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			328.13660	299.104	16.37	0.4206	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,822.34800	1,871.301	19.87	0.9109	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			57.24800	49.101	19.87	0.0891	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,263.84340	1,208.428	14.12	0.9241	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			95.55990	83.961	19.07	0.1435	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			586.68840	544.851	15.40	0.6363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			231.78840	247.051	15.40	0.3637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,473.76840	1,519.777	19.22	0.8663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			88.66840	77.577	19.22	0.1337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			273.98310	291.280	15.54	0.4050	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			27.16310	28.698	14.09	0.0720	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,747.88780	1,796.248	19.73	0.9029	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			62.78780	54.048	19.73	0.0971	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			617.18160	574.356	15.33	0.6567	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			212.28160	226.556	15.33	0.3433	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,410.65990	1,456.161	19.07	0.8565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			72.14860	62.441	19.53	0.1104	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,052.98100	1,000.111	14.50	0.8664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			58.08100	62.311	14.50	0.1336	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			797.24850	833.011	17.35	0.7072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			212.14850	190.810	17.35	0.2928	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,282.06310	1,226.498	14.09	0.9280	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			275.81530	250.043	16.76	0.3653	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			42.81870	45.705	14.33	0.1047	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	13.13	Call			1,147.71870	1,093.505	14.33	0.8953	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,498.53310	1,440.409	13.74	0.9637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			13.63310	12.609	13.74	0.0363	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,637.24860	1,684.641	19.53	0.8896	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			475.15520	501.946	16.22	0.5573	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,545.28500	3,488.215	21.38	0.9989	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.38500	0.415	21.38	0.0011	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,961.88450	1,904.409	15.92	0.9820	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			6.98450	6.609	15.92	0.0180	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			620.91530	652.243	16.76	0.6347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			346.30930	316.217	16.25	0.4389	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			481.40930	508.417	16.25	0.5611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			342.60280	312.722	16.27	0.4352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			487.70280	514.922	16.27	0.5648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			350.05520	319.746	16.22	0.4427	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			221.64700	199.613	17.25	0.3040	0.00	0	250
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			55.04380	59.005	14.47	0.1280	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			677.84860	710.720	16.96	0.6603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			252.74860	228.520	16.96	0.3397	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,509.98300	1,556.122	19.29	0.8718	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			84.88300	73.922	19.29	0.1282	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			766.74700	801.813	17.25	0.6960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			64.52670	69.322	14.56	0.1450	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			721.79580	755.781	17.10	0.6785	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			236.69580	213.581	17.10	0.3215	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,573.35320	1,620.137	19.41	0.8810	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			78.25320	67.937	19.41	0.1190	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			1,069.94380	1,016.805	14.47	0.8720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			243.99930	259.865	15.44	0.3761	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			744.14900	778.680	17.18	0.6874	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			229.04900	206.480	17.18	0.3126	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,437.63820	1,483.435	19.14	0.8607	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			92.53820	81.235	19.14	0.1393	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			1,019.42670	967.122	14.56	0.8550	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			526.21620	554.703	16.42	0.5866	0.00	0	31,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,337.23310	1,281.268	14.00	0.9390	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			22.33310	23.468	14.00	0.0610	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			485.68940	447.561	15.64	0.5620	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			310.78940	329.761	15.64	0.4380	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			568.89930	527.665	15.44	0.6239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			39.24060	41.814	14.28	0.0975	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,190.35510	1,233.080	18.48	0.8161	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			125.25510	110.880	18.48	0.1839	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			961.94370	910.731	14.67	0.8337	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			77.04370	82.930	14.67	0.1663	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			321.11620	292.503	16.42	0.4134	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	14.30	Put			438.41360	463.907	16.08	0.5345	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			1,002.83880	950.833	14.59	0.8490	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			67.93880	73.033	14.59	0.1510	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,455.68020	1,501.670	19.18	0.8634	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			90.58020	79.470	19.18	0.1366	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,174.14060	1,119.614	14.28	0.9025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			353.83580	323.314	16.20	0.4464	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			939.23490	977.827	17.78	0.7534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			174.13490	155.627	17.78	0.2466	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			109.59250	118.047	14.89	0.2166	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			844.49250	795.847	14.89	0.7834	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			373.31360	341.707	16.08	0.4655	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			574.78650	533.351	15.43	0.6280	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,596.65990	1,538.717	14.20	0.9689	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			11.75990	10.917	14.20	0.0311	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			136.05360	146.124	15.03	0.2529	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			770.95360	723.924	15.03	0.7471	0.00	0	700
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			2,992.82870	3,046.793	21.68	0.9718	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			18.02870	14.693	21.68	0.0282	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			729.27320	762.407	16.99	0.6686	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			254.47320	230.307	16.99	0.3314	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,783.67460	1,830.465	19.54	0.8847	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			82.57460	71.965	19.54	0.1153	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			465.24380	428.647	15.75	0.5156	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			406.34380	427.147	15.75	0.4844	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,118.96760	2,168.330	20.18	0.9174	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			153.06780	136.785	18.29	0.2039	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			42.15370	44.869	14.42	0.0947	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,301.05370	1,246.369	14.42	0.9053	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,090.12040	1,129.140	17.93	0.7655	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			179.02040	160.640	17.93	0.2345	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			57.86760	49.830	20.18	0.0826	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			442.21670	407.890	15.86	0.4973	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			433.31670	456.390	15.86	0.5027	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			555.94130	515.931	15.52	0.5832	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			317.04130	334.431	15.52	0.4168	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,224.16780	1,265.285	18.29	0.7961	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			69.90550	74.348	14.56	0.1400	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,143.90550	1,090.948	14.56	0.8600	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,230.16430	2,279.771	20.30	0.9198	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			57.56430	49.771	20.30	0.0802	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			941.75230	891.818	14.79	0.7850	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			124.35230	131.818	14.79	0.2150	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,945.15660	1,991.604	19.46	0.8579	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			120.75660	108.804	19.46	0.1421	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			572.03610	535.111	15.75	0.5357	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			456.43610	477.911	15.75	0.4643	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,275.74390	2,324.611	20.08	0.8904	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			483.11140	505.395	15.82	0.4799	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			91.34390	81.811	20.08	0.1096	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			69.65700	74.153	14.57	0.1230	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,385.25700	1,331.353	14.57	0.8770	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,251.48360	1,290.702	17.97	0.7481	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			227.08360	207.902	17.97	0.2519	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			548.71140	512.595	15.82	0.5201	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			111.74530	118.552	14.72	0.1769	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			1,189.04530	1,137.452	14.72	0.8231	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,133.50050	2,180.972	19.65	0.8634	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			121.50050	110.172	19.65	0.1366	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			633.91510	661.176	16.22	0.5382	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			491.91510	460.376	16.22	0.4618	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,112.46370	2,158.876	19.47	0.8432	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			149.76370	137.376	19.47	0.1568	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			661.05190	624.459	15.76	0.5502	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			493.75190	515.959	15.76	0.4498	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,450.05460	2,498.696	20.06	0.8750	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			117.35460	107.196	20.06	0.1250	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			93.65420	99.466	14.65	0.1406	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,460.95420	1,407.966	14.65	0.8594	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,412.57620	1,452.700	18.10	0.7422	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			259.87620	241.200	18.10	0.2578	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			637.51310	601.647	15.83	0.5363	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			520.21310	543.147	15.83	0.4637	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			152.76480	161.575	14.77	0.2031	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,235.26480	1,185.175	14.77	0.7969	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			778.15310	808.246	16.51	0.5696	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			484.05310	455.346	16.51	0.4304	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,665.23330	4,717.742	24.23	0.9577	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			42.93330	36.542	24.23	0.0423	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			839.90680	870.788	16.63	0.5811	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			481.40680	453.288	16.63	0.4189	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			367.28430	386.469	15.35	0.3621	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			2,888.36040	2,938.801	20.60	0.8927	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			105.06040	96.401	20.60	0.1073	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,486.20900	1,433.721	14.67	0.8484	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			109.50900	116.121	14.67	0.1516	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			852.74110	813.077	15.37	0.6325	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			376.04110	395.477	15.37	0.3675	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,832.06470	2,882.248	20.50	0.8891	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			108.76470	99.848	20.50	0.1109	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			504.60850	475.767	16.51	0.4324	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			807.90850	838.167	16.51	0.5676	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	18.60	Put			4,268.18130	4,322.185	24.12	0.9369	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			64.88130	59.785	24.12	0.0631	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			921.97740	880.807	15.22	0.6648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			325.27740	343.207	15.22	0.3352	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,415.43070	2,463.368	19.80	0.8575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			142.13070	130.968	19.80	0.1425	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,161.54590	1,113.317	14.88	0.7574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			204.84590	215.717	14.88	0.2426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put			2,406.29980	2,454.178	19.78	0.8567	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			142.99980	131.778	19.78	0.1433	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			465.53010	438.245	16.71	0.4054	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			888.83010	920.645	16.71	0.5946	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,154.34490	1,106.232	14.89	0.7550	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			207.64490	218.632	14.89	0.2450	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,147.16990	1,099.174	14.89	0.7526	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			210.46990	221.574	14.89	0.2474	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,708.82330	1,751.126	18.55	0.7747	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			235.52330	218.726	18.55	0.2253	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			2,935.38790	2,986.527	20.70	0.8952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			102.08790	94.127	20.70	0.1048	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,651.50530	3,592.651	18.40	0.9917	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			4.80530	5.051	18.40	0.0083	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,947.64970	1,891.529	15.04	0.9208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			50.94970	53.929	15.04	0.0792	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			497.87230	469.297	16.55	0.4278	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			821.17230	851.697	16.55	0.5722	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,441.54250	1,481.726	18.00	0.7298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			288.24250	269.326	18.00	0.2702	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			825.13960	786.104	15.44	0.6190	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			398.43960	418.504	15.44	0.3810	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,611.85360	3,665.245	22.45	0.9208	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			78.55360	72.845	22.45	0.0792	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			702.66560	666.610	15.74	0.5547	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			515.96560	539.010	15.74	0.4453	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,533.90710	3,587.208	22.25	0.9185	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			80.60710	74.808	22.25	0.0815	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			647.45200	612.861	15.90	0.5232	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			580.75200	605.261	15.90	0.4768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,140.41090	4,194.314	23.79	0.9342	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			67.11090	61.914	23.79	0.0658	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			286.41040	267.586	18.02	0.2687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,449.71040	1,489.986	18.02	0.7313	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			761.85700	724.316	15.59	0.5867	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			455.15700	476.716	15.59	0.4133	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			321.50360	300.902	17.70	0.2973	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,304.80360	1,343.302	17.70	0.7027	0.00	0	5,000

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	17.64	Put			3,329.83830	3,382.874	21.72	0.9116	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			86.53830	80.474	21.72	0.0884	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			858.34980	818.558	15.36	0.6352	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			371.64980	390.958	15.36	0.3648	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,962.95620	5,017.623	24.24	0.9603	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			39.65620	35.223	24.24	0.0397	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,297.69170	4,351.717	24.19	0.9375	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			64.39170	59.317	24.19	0.0625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			808.92960	770.268	15.48	0.6109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			412.22960	432.668	15.48	0.3891	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			736.70150	699.784	15.65	0.5733	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			480.00150	502.183	15.65	0.4267	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,337.05170	4,390.544	24.24	0.9386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			63.75170	58.144	24.24	0.0614	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			252.78060	265.578	14.96	0.2821	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			1,049.48060	1,003.178	14.96	0.7179	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,963.80440	4,017.556	23.34	0.9302	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			70.50440	65.156	23.34	0.0698	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,303.19010	1,252.892	14.79	0.8011	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			156.49010	165.292	14.79	0.1989	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			521.84220	492.336	16.43	0.4441	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			775.14220	804.736	16.43	0.5559	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			982.93040	940.505	15.09	0.6915	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			286.23040	302.905	15.09	0.3085	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,381.27710	1,329.982	14.74	0.8224	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			134.57710	142.382	14.74	0.1776	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,944.20560	3,997.940	23.30	0.9298	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			70.90560	65.540	23.30	0.0702	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			269.16660	283.869	15.03	0.2952	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			1,015.86660	971.469	15.03	0.7048	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			680.39200	707.931	16.18	0.5198	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			577.09200	545.531	16.18	0.4802	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,037.69340	1,072.079	17.07	0.6387	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			404.39340	379.679	17.07	0.3613	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,409.00740	1,448.805	17.93	0.7237	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			295.70740	276.405	17.93	0.2763	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			939.95050	898.402	15.18	0.6729	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			313.25050	330.802	15.18	0.3271	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			634.25470	600.180	15.94	0.5155	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			597.55470	622.580	15.94	0.4845	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			275.68400	257.423	18.13	0.2597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,498.98400	1,539.823	18.13	0.7403	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			746.67660	709.511	15.63	0.5786	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			469.97660	491.911	15.63	0.4214	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			660.88880	625.936	15.86	0.5310	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			564.18880	588.336	15.86	0.4690	0.00	0	9,783

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	15.00	Put			1,015.89560	1,049.926	17.02	0.6327	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			412.59560	387.526	17.02	0.3673	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			456.24970	429.344	16.76	0.3989	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			909.54970	941.744	16.76	0.6011	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			592.76030	560.640	16.11	0.4901	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			656.06030	683.040	16.11	0.5099	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,134.31110	1,170.418	17.30	0.6638	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			371.01110	348.018	17.30	0.3362	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,614.00450	1,558.990	14.64	0.8748	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			87.30450	91.390	14.64	0.1252	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			863.98430	824.069	15.35	0.6379	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			178.50710	165.703	19.41	0.1694	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,257.50710	2,304.103	19.41	0.8306	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,551.71670	1,592.724	18.14	0.7357	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			292.71670	274.324	18.14	0.2643	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			721.86980	685.971	15.78	0.5501	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			550.86980	574.371	15.78	0.4499	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			745.63350	709.064	15.72	0.5628	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			524.63350	547.464	15.72	0.4372	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,611.51300	2,660.202	20.00	0.8625	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			142.51300	131.802	20.00	0.1375	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			116.35960	123.348	14.69	0.1534	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,537.35960	1,484.948	14.69	0.8466	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			190.43490	200.762	14.87	0.2212	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,284.93490	1,235.862	14.87	0.7788	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,430.05570	2,475.038	19.48	0.8222	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			204.65570	191.138	19.48	0.1778	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			828.54060	791.758	15.71	0.5740	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			553.94060	575.658	15.71	0.4260	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,716.44010	1,756.098	18.31	0.7338	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,315.04410	1,267.382	14.90	0.7615	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,612.72740	1,560.831	14.70	0.8377	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			138.12740	144.731	14.70	0.1623	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			321.04010	302.198	18.31	0.2662	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,782.84890	2,829.821	20.04	0.8523	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			167.44890	155.921	20.04	0.1477	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			804.68780	768.500	15.78	0.5623	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			580.08780	602.400	15.78	0.4377	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			230.44410	241.282	14.90	0.2385	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,572.45850	2,618.491	19.51	0.8152	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			228.75850	214.092	19.51	0.1848	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			902.91300	863.961	15.68	0.5830	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			576.61300	598.361	15.68	0.4170	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,924.20440	2,972.297	20.03	0.8440	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			602.65380	624.989	15.74	0.4279	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			190.50440	177.897	20.03	0.1560	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	13.00	Put			155.66350	162.969	14.69	0.1685	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,681.96350	1,628.569	14.69	0.8315	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,850.78520	1,891.048	18.37	0.7317	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			347.08520	326.648	18.37	0.2683	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			878.95380	840.589	15.74	0.5721	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			268.40960	279.992	14.90	0.2512	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,360.10960	1,310.592	14.90	0.7488	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			955.88940	985.674	16.56	0.5467	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			651.18940	619.674	16.56	0.4533	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,240.28170	1,192.699	15.04	0.7035	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			348.98170	362.899	15.04	0.2965	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,549.97520	2,595.917	19.39	0.8041	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			251.27520	235.717	19.39	0.1959	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,521.64870	5,576.431	23.36	0.9410	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,680.32590	1,719.641	18.00	0.6958	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			415.60310	393.246	17.97	0.3068	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,664.30310	1,703.445	17.97	0.6932	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			541.60460	562.309	15.55	0.3935	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,691.25200	1,638.017	14.71	0.8238	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			169.95200	178.217	14.71	0.1762	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			413.61100	391.338	17.99	0.3055	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,672.31100	1,711.538	17.99	0.6945	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			411.62590	389.441	18.00	0.3042	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			354.34380	334.154	18.44	0.2665	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			987.99120	947.084	15.54	0.6086	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			536.69120	557.284	15.54	0.3914	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,674.32270	2,721.020	19.57	0.8153	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			235.62270	220.820	19.57	0.1847	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			982.90460	942.109	15.55	0.6065	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			315.27160	296.774	18.76	0.2404	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			998.24440	957.099	15.51	0.6129	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			526.94440	547.299	15.51	0.3871	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			977.83680	937.158	15.57	0.6043	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			546.53680	567.358	15.57	0.3957	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,933.04380	1,974.355	18.44	0.7335	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			136.82860	144.430	14.62	0.1499	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			1,072.65700	1,029.888	15.33	0.6433	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			461.35700	480.088	15.33	0.3567	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,287.93500	2,332.105	18.99	0.7774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			289.23500	271.905	18.99	0.2226	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,133.97160	2,176.974	18.76	0.7596	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			699.59710	723.753	15.94	0.4570	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			1,040.19250	998.118	15.41	0.6303	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			488.89250	508.318	15.41	0.3697	3,812,388.00	7,500	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,117.03120	2,159.895	18.73	0.7575	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			318.33120	299.695	18.73	0.2425	0.00	0	4,150

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	12.87	Call			1,818.12860	1,764.230	14.62	0.8501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			342.39730	322.716	18.53	0.2586	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,151.84400	1,107.435	15.15	0.6738	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			400.54400	417.635	15.15	0.3262	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,701.12450	2,747.978	19.61	0.8176	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			232.42450	217.778	19.61	0.1824	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			840.89710	803.553	15.94	0.5430	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			197.90630	184.995	20.08	0.1571	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			1,003.40180	962.144	15.50	0.6151	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			522.10180	542.344	15.50	0.3849	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,032.84760	2,075.025	18.60	0.7469	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			334.14760	314.825	18.60	0.2531	0.00	0	26,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			1,991.09730	2,032.916	18.53	0.7414	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			72.94870	66.231	23.36	0.0590	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,686.53380	2,628.410	14.07	0.9599	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			25.23380	28.611	14.07	0.0401	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,714.65710	1,661.300	14.69	0.8289	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			163.35710	171.500	14.69	0.1711	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,026.60630	3,075.195	20.08	0.8429	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,720.99990	2,766.812	19.51	0.8086	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			254.19990	238.312	19.51	0.1914	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			981.70800	940.971	15.63	0.5924	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			598.50800	619.472	15.63	0.4076	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,071.93100	3,119.789	20.01	0.8359	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			215.13100	201.289	20.01	0.1641	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			172.88460	181.166	14.67	0.1735	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,756.08460	1,702.666	14.67	0.8265	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			1,998.79020	2,038.998	18.43	0.7306	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			371.99020	350.498	18.43	0.2694	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			957.59030	917.423	15.70	0.5821	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			624.39030	645.923	15.70	0.4179	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			306.38680	318.008	14.95	0.2619	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,403.08680	1,353.109	14.95	0.7381	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			342.04760	353.652	14.99	0.2709	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,440.34760	1,390.952	14.99	0.7291	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			960.82450	985.496	16.31	0.4957	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			869.82450	833.796	16.31	0.5043	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			377.07810	388.733	15.02	0.2782	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,481.57810	1,432.433	15.02	0.7218	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,857.11340	2,796.884	13.91	0.9453	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			47.41340	48.484	13.91	0.0547	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,258.65550	1,214.460	15.31	0.6473	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			548.95550	566.060	15.31	0.3527	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,686.92440	2,728.765	19.12	0.7630	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			366.62440	347.165	19.12	0.2370	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			637.43440	608.545	17.34	0.3851	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	15.62	Put			1,537.73440	1,570.145	17.34	0.6149	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			634.85700	606.052	17.35	0.3838	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,545.15700	1,577.652	17.35	0.6162	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,791.41630	1,738.794	14.80	0.7895	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			261.71630	270.393	14.80	0.2105	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			640.02410	611.050	17.32	0.3864	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,530.32410	1,562.650	17.32	0.6136	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			954.55670	916.542	16.13	0.5310	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			894.85670	918.142	16.13	0.4690	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,489.91890	2,530.383	18.84	0.7438	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			399.61890	378.783	18.84	0.2562	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,394.61650	1,346.511	15.13	0.6890	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			454.91650	468.111	15.13	0.3110	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,440.26750	3,487.697	20.38	0.8165	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			279.96750	266.097	20.38	0.1835	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,313.32460	2,352.445	18.58	0.7248	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			433.02460	410.845	18.58	0.2752	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,887.39900	1,833.607	14.71	0.8100	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			227.69900	235.207	14.71	0.1900	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			1,017.49140	978.086	15.94	0.5569	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			807.79140	829.686	15.94	0.4431	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,299.54760	3,346.520	20.07	0.8095	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			289.24760	274.920	20.07	0.1905	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,963.35310	1,908.721	14.64	0.8252	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			203.65310	210.321	14.64	0.1748	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			1,066.31100	1,025.862	15.80	0.5763	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			746.61100	767.462	15.80	0.4237	0.00	0	277,778
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			412.53150	424.553	15.06	0.2850	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,522.83150	1,472.753	15.06	0.7150	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			449.89920	462.945	15.21	0.2920	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,562.19920	1,510.345	15.21	0.7080	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			492.03330	507.702	15.42	0.2980	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,620.23330	1,567.402	15.42	0.7020	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			3,059.22970	2,992.426	14.29	0.9313	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			71.72970	74.426	14.29	0.0687	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,367.79610	1,319.440	16.00	0.6222	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			730.29610	751.440	16.00	0.3778	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,867.31890	2,912.534	19.51	0.7293	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,262.31900	1,291.997	17.09	0.5117	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			494.81890	470.534	19.51	0.2707	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			986.34620	946.605	17.10	0.4870	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,268.84620	1,298.605	17.10	0.5130	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			982.88060	943.226	17.11	0.4856	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,275.38060	1,305.226	17.11	0.5144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			989.81900	949.997	17.09	0.4883	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,417.24600	1,448.562	17.39	0.5217	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	28/07/2020	Foreign Exchange Option	15.37	Call			1,021.94600	983.862	17.39	0.4783	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,118.88010	1,082.491	17.20	0.4967	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,405.18010	1,433.191	17.20	0.5033	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,115.40230	1,079.090	17.21	0.4955	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,411.70230	1,439.790	17.21	0.5045	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,122.37020	1,085.911	17.19	0.4979	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,398.67020	1,426.611	17.19	0.5021	0.00	0	0
Total \$ / R Option												7,598,381.20	51,500	6,568,388
Total \$ / R												859,468,590.30	111,809	7,638,979
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.17780		14.23490			0.0000	0.00	0	485
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.33760		14.39670			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.48980		14.55130			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.65840		14.71970			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			34,630.92660	31,621.725	16.25	0.4389	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			48,140.92660	50,841.725	16.25	0.5611	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			34,260.28030	31,272.208	16.27	0.4352	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			48,770.28030	51,492.208	16.27	0.5648	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			35,005.51910	31,974.625	16.22	0.4427	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			47,515.51910	50,194.625	16.22	0.5573	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			50,460.85000	47,576.690	16.51	0.4324	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			80,790.85000	83,816.690	16.51	0.5676	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			50,123.10200	47,252.266	16.53	0.4301	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			81,453.10200	84,492.266	16.53	0.5699	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			50,800.86550	47,903.719	16.50	0.4347	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			80,130.86550	83,143.719	16.50	0.5653	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			102,955.89430	98,772.274	15.44	0.6259	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			49,825.89430	51,792.274	15.44	0.3741	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			102,428.25880	98,255.852	15.45	0.6238	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			50,298.25880	52,275.852	15.45	0.3762	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			103,486.37560	99,290.631	15.42	0.6281	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			49,356.37560	51,310.631	15.42	0.3719	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			94,646.88710	90,861.671	16.15	0.5276	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			90,676.88710	93,021.671	16.15	0.4724	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			94,245.44550	90,467.472	16.16	0.5259	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			91,275.44550	93,627.472	16.16	0.4741	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			95,050.67250	91,257.064	16.14	0.5293	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			90,080.67250	92,417.064	16.14	0.4707	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	485
£ / R	On	15/04/2019	Foreign Exchange Future			18.33060		18.50320			0.0000	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			18.36480		18.53810			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.37410		18.54830			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.47350		18.64780			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.51750		18.69180			0.0000	77,162,422.50	4,167	119,481
£ / R	On	16/09/2019	Foreign Exchange Future			18.81140		18.98920			0.0000	0.00	0	21,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.08770		19.27010			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.38960		19.57330			0.0000	0.00	0	4,674
Total £ / R Future												77,162,422.50	4,167	158,699
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			74.60960	103.051	16.10	0.3200	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			467.80960	323.651	16.10	0.6800	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			110.04860	150.523	14.79	0.3404	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			538.14860	405.323	14.79	0.6596	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			39.73360	49.717	14.27	0.1422	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			908.03360	743.817	14.27	0.8578	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			858.45800	976.769	15.83	0.7448	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			226.25800	170.269	15.83	0.2552	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			541.45800	443.121	15.33	0.4774	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			479.65800	555.621	15.33	0.5226	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			536.29640	438.917	15.34	0.4743	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			484.49640	561.417	15.34	0.5257	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			546.65390	447.357	15.32	0.4806	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			474.85390	549.857	15.32	0.5194	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			236.02050	275.375	15.41	0.3250	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			927.82050	792.875	15.41	0.6750	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			876.15220	772.804	15.36	0.5208	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			696.95220	771.404	15.36	0.4792	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			463.85350	519.866	15.34	0.3686	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			1,183.05350	1,061.266	15.34	0.6314	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			717.85150	632.221	15.57	0.4527	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			878.65150	970.821	15.57	0.5473	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			871.03120	768.333	15.36	0.5188	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			701.83120	776.933	15.36	0.4812	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			865.93060	763.888	15.37	0.5167	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			706.73060	782.488	15.37	0.4833	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			727.16750	650.518	15.85	0.3937	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,407.06750	1,512.818	15.85	0.6063	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,126.16770	3,276.818	17.35	0.8299	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			266.26770	234.518	17.35	0.1701	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			723.79540	647.414	15.85	0.3923	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,413.69540	1,519.714	15.85	0.6077	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			720.43710	644.317	15.86	0.3909	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,420.33710	1,526.617	15.86	0.6091	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,253.68070	1,139.003	15.33	0.5808	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			733.58070	801.303	15.33	0.4192	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			900.71890	818.551	15.85	0.4128	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,627.41890	1,728.951	15.85	0.5872	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			897.31380	815.377	15.85	0.4116	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,634.01380	1,735.777	15.85	0.5884	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			904.13570	821.744	15.84	0.4140	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,620.83570	1,722.144	15.84	0.5860	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			888.40880	956.256	15.31	0.4166	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,461.70880	1,345.856	15.31	0.5834	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												77,162,422.50	4,167	161,199
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12760		0.12830			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.13000		0.13070			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13230		0.13300			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13490		0.13560			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,271.62990	1,322.278	19.64	0.8497	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			905.43430	835.112	14.90	0.8349	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			75.43430	75.112	14.90	0.1651	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			323.93340	280.818	17.30	0.4176	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			493.93340	520.818	17.30	0.5824	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			101.62990	82.278	19.64	0.1503	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,223.63740	1,152.410	15.02	0.8010	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			153.63740	152.410	15.02	0.1990	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			653.19750	597.402	17.19	0.5230	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			583.19750	597.402	17.19	0.4770	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			327.43750	291.452	18.78	0.2995	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,257.43750	1,291.452	18.78	0.7005	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,496.48880	1,424.196	15.00	0.8011	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			196.48880	194.196	15.00	0.1989	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			923.37880	861.898	17.06	0.5771	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			623.37880	631.898	17.06	0.4229	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			549.88070	502.123	18.44	0.3849	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,249.88070	1,272.123	18.44	0.6151	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			799.88250	741.643	18.30	0.4526	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,239.88250	1,251.643	18.30	0.5474	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			524.29960	479.670	19.37	0.3198	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			1,964.29960	1,989.670	19.37	0.6802	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,206.18280	1,136.921	16.93	0.6205	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			646.18280	646.921	16.93	0.3795	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Future			15.81470		15.86660			0.0000	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2019	Foreign Exchange Future			15.85000		15.90240			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.96300		16.01580			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			15.99550		16.04820			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.00870		16.06140			0.0000	16,168,787.00	1,010	120,634
€ / R	On	14/08/2019	Foreign Exchange Future			16.20760		16.26180			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.31610		16.37080			0.0000	0.00	0	42,836
€ / R	On	13/12/2019	Foreign Exchange Future			16.60810		16.66570			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.81200		16.86910			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.93130		16.98850			0.0000	0.00	0	4,361
Total € / R Future												16,168,787.00	1,010	200,524
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			447.76280	490.048	15.16	0.8734	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			34.36280	24.748	15.16	0.1266	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			580.35470	619.800	14.98	0.8329	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			62.75470	49.800	14.98	0.1671	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			452.39780	477.466	15.01	0.5670	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			318.19780	290.466	15.01	0.4330	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			10.52240	10.698	14.43	0.0278	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,808.72240	1,756.198	14.43	0.9722	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			843.84340	800.148	14.03	0.7625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			132.44340	141.448	14.03	0.2375	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			808.84460	841.579	16.08	0.6964	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			230.24460	210.279	16.08	0.3036	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			209.33710	190.726	16.27	0.2800	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			989.01720	1,024.813	16.55	0.7539	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			178.46970	161.698	16.57	0.2438	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			997.06970	1,032.998	16.57	0.7562	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			182.38320	165.346	16.53	0.2484	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			877.93710	912.026	16.27	0.7200	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			980.98320	1,016.646	16.53	0.7516	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			180.41720	163.513	16.55	0.2461	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			458.15390	478.076	14.60	0.4326	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			689.95390	655.676	14.60	0.5674	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,437.96780	3,487.080	19.64	0.9427	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			49.76780	44.680	19.64	0.0573	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			590.41270	559.818	14.86	0.5088	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			568.61270	592.218	14.86	0.4912	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			337.27140	316.666	16.12	0.3256	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,085.47140	1,119.066	16.12	0.6744	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,669.75440	1,707.830	16.98	0.7559	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			301.39120	315.414	14.07	0.3052	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			268.90630	252.352	16.99	0.2428	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,678.10630	1,716.252	16.99	0.7572	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			267.26600	250.784	17.01	0.2415	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,686.46600	1,724.684	17.01	0.7585	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			270.55440	253.930	16.98	0.2441	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			160.39540	148.594	18.02	0.1528	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,096.98030	2,137.945	17.63	0.8155	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			197.78030	184.045	17.63	0.1845	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			914.25300	876.232	14.31	0.6369	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			393.45300	410.132	14.31	0.3631	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			1,052.19120	1,011.514	14.07	0.6948	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,389.59540	2,432.494	18.02	0.8472	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,114.12590	4,162.398	20.43	0.8829	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			159.82590	150.498	20.43	0.1171	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,324.86540	3,370.091	18.88	0.8506	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			560.75900	579.446	14.51	0.3850	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,334.03870	3,379.306	18.89	0.8511	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			199.73870	187.406	18.89	0.1489	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			372.69860	385.443	14.09	0.2950	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			440.17760	418.616	16.78	0.3045	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,784.47760	1,820.516	16.78	0.6955	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,975.31520	2,919.932	14.32	0.9514	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			39.61520	41.832	14.32	0.0486	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,076.45900	1,037.546	14.51	0.6150	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			426.85140	442.692	14.19	0.3244	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			438.16960	416.683	16.79	0.3032	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,792.46960	1,828.583	16.79	0.6968	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,639.25640	2,584.703	14.18	0.9271	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			63.55640	66.603	14.18	0.0729	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,338.39860	1,293.543	14.09	0.7050	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			200.56540	188.191	18.88	0.1494	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			436.17710	414.761	16.80	0.3020	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,800.47710	1,836.661	16.80	0.6980	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,511.33180	2,457.152	14.12	0.9156	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			75.63180	79.052	14.12	0.0844	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,242.55140	1,200.792	14.19	0.6756	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,069.77600	1,094.061	15.39	0.5144	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			868.87600	836.061	15.39	0.4856	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			819.96600	840.847	14.94	0.4447	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			1,039.06600	1,002.847	14.94	0.5553	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			970.96040	993.880	15.22	0.4885	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			930.06040	895.880	15.22	0.5115	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,026.02390	1,049.711	15.32	0.5032	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Call			895.12390	861.711	15.32	0.4968	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			568.62870	544.964	16.83	0.3267	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,050.12870	2,083.664	16.83	0.6733	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			572.83330	549.044	16.80	0.3288	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,034.33330	2,067.744	16.80	0.6712	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			570.72640	547.003	16.82	0.3278	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,042.22640	2,075.703	16.82	0.6722	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	742,703
Total € / R												16,168,787.00	1,010	943,227
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.08660		10.13720			0.0000	0.00	0	15,806
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.21990		10.27210			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.34850		10.40210			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.48960		10.54350			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	17,937
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			895.51250	939.755	14.49	0.9090	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			31.98370	25.748	14.51	0.0891	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			904.78370	949.148	14.51	0.9109	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			31.27150	25.154	14.54	0.0872	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			914.07150	958.554	14.54	0.9128	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			32.71250	26.355	14.49	0.0910	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			673.58590	708.943	13.22	0.7079	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			180.34010	163.109	13.17	0.2986	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			658.24010	693.209	13.17	0.7014	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			177.99780	160.961	13.20	0.2953	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			665.89780	701.061	13.20	0.7047	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			175.68590	158.843	13.22	0.2921	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			257.04780	237.997	13.14	0.3369	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			754.94780	789.497	13.14	0.6631	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			254.54160	235.642	13.16	0.3341	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			762.44160	797.142	13.16	0.6659	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			259.64790	240.378	13.12	0.3397	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			747.54790	781.878	13.12	0.6603	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			831.02510	867.019	13.33	0.6900	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			233.12510	215.519	13.33	0.3100	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			841.18680	874.548	13.15	0.6340	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			332.06090	311.650	13.17	0.3635	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			848.56090	882.050	13.17	0.6365	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			329.46140	309.173	13.18	0.3611	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			855.96140	889.573	13.18	0.6389	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			334.68680	314.148	13.15	0.3660	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												0.00	0	18,937
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.62130		10.68040			0.0000	0.00	0	2,600
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.76420		10.82490			0.0000	8,073,150.00	750	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.89930		10.96220			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.04760		11.11010			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												8,073,150.00	750	3,765
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			203.64850	176.749	13.70	0.4020	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			323.24850	355.449	13.70	0.5980	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			200.07550	173.508	13.73	0.3963	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			329.67550	362.208	13.73	0.6037	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			207.28060	180.046	13.67	0.4077	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			316.88060	348.746	13.67	0.5923	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			211.76250	192.799	14.73	0.3005	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			776.86250	818.599	14.73	0.6995	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			209.46040	190.668	14.75	0.2978	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			784.56040	826.468	14.75	0.7022	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			214.09040	194.958	14.71	0.3033	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			769.19040	810.758	14.71	0.6967	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			304.90070	282.349	14.63	0.3413	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			882.70070	923.049	14.63	0.6587	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			302.39020	279.986	14.65	0.3389	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			890.19020	930.686	14.65	0.6611	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			307.43680	284.733	14.61	0.3436	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			875.23680	915.433	14.61	0.6564	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			397.20290	371.739	14.57	0.3716	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			977.10290	1,014.139	14.57	0.6284	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			394.54440	369.214	14.58	0.3695	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			984.44440	1,021.614	14.58	0.6305	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			399.88510	374.280	14.55	0.3737	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			969.78510	1,006.680	14.55	0.6263	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												8,073,150.00	750	3,765
CHF / R	On	14/06/2019	Foreign Exchange Future			14.27010		14.33350			0.0000	0.00	0	993
CHF / R	On	16/09/2019	Foreign Exchange Future			14.55840		14.62420			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.83340		14.90220			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.13630		15.20580			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			244.07420	217.425	16.06	0.3387	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			640.57420	677.325	16.06	0.6613	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			241.30030	214.864	16.08	0.3355	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			647.80030	684.764	16.08	0.6645	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			246.88150	220.016	16.03	0.3420	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			633.38150	669.916	16.03	0.6580	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			290.45530	266.393	17.06	0.2752	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,356.25530	1,397.993	17.06	0.7248	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			288.54120	264.593	17.08	0.2736	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,364.34120	1,406.193	17.08	0.7264	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			292.38360	268.207	17.05	0.2768	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,348.18360	1,389.807	17.05	0.7232	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			459.52500	430.158	17.23	0.3316	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,507.32500	1,546.758	17.23	0.6684	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			457.28190	428.025	17.24	0.3302	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,515.08190	1,554.625	17.24	0.6698	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			455.05600	425.900	17.26	0.3288	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,522.85600	1,562.500	17.26	0.6712	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			538.14950	508.949	17.83	0.3245	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,962.34950	2,002.650	17.83	0.6755	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			536.10240	506.986	17.85	0.3234	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,970.30240	2,010.685	17.85	0.6766	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			540.20610	510.923	17.82	0.3255	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,954.40610	1,994.623	17.82	0.6745	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			2.14540		2.15260			0.0000	0.00	0	485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.18800		2.19540			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.22810		2.23590			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27320		2.28110			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	485
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			482.39160	438.129	13.50	0.4661	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			556.39160	584.129	13.50	0.5339	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			574.23120	525.337	13.30	0.5289	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			448.23120	471.337	13.30	0.4711	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			525.17440	478.653	13.36	0.4971	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			499.17440	524.653	13.36	0.5029	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,319.56310	2,372.166	15.71	0.7954	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			303.67620	280.852	15.52	0.2247	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,149.67620	2,200.852	15.52	0.7753	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			288.19950	266.102	15.62	0.2144	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,234.19950	2,286.102	15.62	0.7856	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			273.56310	252.166	15.71	0.2046	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			299.48410	280.183	16.20	0.1824	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,340.48410	3,399.183	16.20	0.8176	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			287.13730	268.465	16.26	0.1758	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,428.13730	3,487.465	16.26	0.8242	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			312.38950	292.441	16.14	0.1893	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,253.38950	3,311.441	16.14	0.8107	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,716.18130	3,772.463	16.23	0.7867	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			413.55940	391.207	16.29	0.2072	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,802.55940	3,859.207	16.29	0.7928	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	2.60	Call			441.29720	418.200	16.18	0.2195	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,630.29720	3,686.200	16.18	0.7805	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			427.18130	404.463	16.23	0.2133	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			1.80970		1.81710			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.83430		1.84200			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.85720		1.86520			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			811.25600	756.692	14.97	0.6764	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			240.25600	259.692	14.97	0.3236	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			748.72050	695.398	15.05	0.6441	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			277.72050	298.398	15.05	0.3559	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			877.16580	821.366	14.89	0.7078	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			206.16580	224.366	14.89	0.2922	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			889.20670	841.535	15.72	0.5505	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			669.20670	698.535	15.72	0.4495	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			842.82740	796.743	15.83	0.5300	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			722.82740	753.743	15.83	0.4700	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			937.74090	888.477	15.62	0.5713	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			617.74090	645.477	15.62	0.4287	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			1,109.12720	1,058.838	15.85	0.5543	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			857.12720	886.838	15.85	0.4457	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			1,063.97070	1,014.972	15.94	0.5381	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			911.97070	942.972	15.94	0.4619	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,155.99670	1,104.411	15.76	0.5707	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			803.99670	832.411	15.76	0.4293	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			0.13930		0.13950			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13790		0.13890			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13800		0.13850			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13590		0.13630			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			1.65080		1.66280			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.67480		1.68700			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.69700		1.70950			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55230		9.63090			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.67840		9.75900			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.79900		9.88250			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.93070		10.01380			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			123.69170	98.125	14.01	0.2792	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			412.79170	465.825	14.01	0.7208	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			121.13860	95.993	14.04	0.2742	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			420.23860	473.693	14.04	0.7258	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			126.29370	100.303	13.98	0.2843	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			405.39370	458.003	13.98	0.7157	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			312.53810	274.123	13.54	0.4410	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			403.53810	445.723	13.54	0.5590	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			308.70230	270.639	13.56	0.4368	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			409.70230	452.239	13.56	0.5632	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			316.41980	277.652	13.51	0.4453	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			397.41980	439.252	13.51	0.5547	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			279.38810	249.608	14.24	0.3434	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			746.88810	800.609	14.24	0.6566	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			276.68710	247.201	14.26	0.3407	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			754.18710	808.201	14.26	0.6593	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			282.11880	252.041	14.22	0.3461	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			739.61880	793.041	14.22	0.6539	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			349.38460	318.958	14.25	0.3646	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			855.58460	908.259	14.25	0.6354	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			346.70790	316.488	14.27	0.3623	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			862.90790	915.788	14.27	0.6377	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			352.08380	321.454	14.23	0.3670	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			848.28380	900.754	14.23	0.6330	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			1.33010		1.33310			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33520		1.33890			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33910		1.34300			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			131.00000	101.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			31.00000	1.000		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			231.00000	201.000		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			89.00000	52.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.34	Put			11.00000	48.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			189.00000	152.000		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			30.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			0.00000	9.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.35	Put			70.00000	109.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			130.00000	91.000		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			1.30610		1.31310			0.0000	0.00	0	5
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.31200		1.31900			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31730		1.32430			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32280		1.32970			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			1.12910		1.12830			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.13800		1.13710			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.14620		1.14530			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.15510		1.15410			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			10.47630		10.52680			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.61430		10.66620			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.74470		10.79860			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			584.83450	540.808	12.73	0.8058	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			58.03450	64.508	12.73	0.1942	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			576.90550	533.084	12.74	0.8006	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			60.10550	66.784	12.74	0.1994	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			593.10500	548.587	12.72	0.8109	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			56.30500	62.287	12.72	0.1891	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			453.39750	423.186	13.43	0.5531	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			317.19750	338.886	13.43	0.4469	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			448.36890	418.361	13.44	0.5490	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			322.16890	344.061	13.44	0.4510	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			458.46920	428.055	13.42	0.5573	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			312.26920	333.755	13.42	0.4427	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			551.66220	518.761	13.54	0.5471	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			423.06220	444.061	13.54	0.4529	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			546.89380	514.155	13.56	0.5438	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			428.29380	449.455	13.56	0.4562	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			556.46470	523.397	13.53	0.5504	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			417.86470	438.697	13.53	0.4496	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			2.41210		2.44480			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.30290		2.33140			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.21380		2.24260			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			1.19080	0.592	33.26	0.0055	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,086.39080	1,118.492	33.26	0.9945	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			1.12740	0.557	33.26	0.0052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,096.32740	1,128.457	33.26	0.9948	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			1.25760	0.630	33.26	0.0058	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,076.45760	1,108.529	33.26	0.9942	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			122.58670	102.044	19.98	0.4664	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			141.18670	149.144	19.98	0.5336	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			117.98130	97.688	19.93	0.4536	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			146.58130	154.788	19.93	0.5464	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			127.86780	106.525	20.02	0.4793	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			136.46780	143.625	20.02	0.5207	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			149.47250	127.160	21.25	0.4687	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			186.87250	193.360	21.25	0.5313	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			145.05560	122.943	21.21	0.4586	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			192.45560	199.143	21.21	0.5414	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			140.73150	118.822	21.18	0.4486	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			198.13150	205.022	21.18	0.5514	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									953 274 568.60	66,236	1,460,390
Total Options									7 598 381.20	51,500	7,314,591
Grand Total:									960,872,949.80	117,736	8,774,981