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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/04/2019 Foreign Exchange Future			13.98940		13.94720			0.0000	26,342,040.20	1,883	0
\$ / R On 17/04/2019 Foreign Exchange Future			14.01280		13.95050			0.0000	0.00	0	0
\$ / R On 23/04/2019 Foreign Exchange Future			14.02260		13.96020			0.0000	0.00	0	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.02740		13.96500			0.0000	504,986.40	36	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.03230		13.96990			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.03400		13.97150			0.0000	0.00	0	4,563
\$ / R On 07/05/2019 Foreign Exchange Future			14.04520		13.98290			0.0000	0.00	0	32,500
\$ / R On 09/05/2019 Foreign Exchange Future			14.04850		13.98620			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.05510		13.99270			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.05840		13.99590			0.0000	0.00	0	2
\$ / R On 20/05/2019 Foreign Exchange Future			14.06670		14.00410			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.08180		14.01880			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.08510		14.02210			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.09010		14.02700			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.09180		14.02860			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.10180		14.03840			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.10850		14.04500			0.0000	461,446,709.50	32,707	866,737
\$ / R On 20/06/2019 Foreign Exchange Future			14.11840		14.05480			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.13160		14.06800			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.13650		14.07290			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.13980		14.07620			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Future			14.18670		14.12290			0.0000	0.00	0	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.18840		14.12460			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.20870		14.14480			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.23760		14.17360			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.24270		14.17870			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.24610		14.18200			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.24780		14.18370			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.26130		14.19730			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.26650		14.20240			0.0000	7,304,448.00	512	27,028
\$ / R	On	30/09/2019	Foreign Exchange Future			14.29050		14.22630			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.29400		14.22970			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.34380		14.27920			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.39380		14.32910			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.39910		14.33430			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.40250		14.33770			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.41820		14.35340			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.44910		14.38400			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.45250		14.38740			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.50290		14.43760			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.55190		14.48590			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.55710		14.49100			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.58150		14.51510			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.61120		14.54490			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.65970		14.59600			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.72230		14.66330			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.74070		14.68300			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			14.82630		14.77030			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.91830		14.85420			0.0000	0.00	0	0
Total \$ / R Future												495,598,184.10	35,138	1,089,866
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			175.80680	120.600	14.43	1.0000	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			13.00680	0.000	14.43	0.0000	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Put			506.12990	440.077	22.31	0.9680	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.45	Call			6.62990	2.877	22.31	0.0320	0.00	0	40,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Put			496.42300	430.253	22.12	0.9660	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.44	Call			6.92300	3.053	22.12	0.0340	0.00	0	60,000
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Put			438.53710	371.613	21.01	0.9511	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.38	Call			9.03710	4.413	21.01	0.0489	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Put			457.75800	391.094	21.38	0.9568	0.00	0	0
\$ / R	On	17/04/2019	Foreign Exchange Option	14.40	Call			8.25800	3.894	21.38	0.0432	0.00	0	20,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			286.54640	224.948	13.82	0.7272	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			46.74640	47.548	13.82	0.2728	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			600.46800	536.301	16.09	0.9379	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			10.66800	8.901	16.09	0.0621	0.00	0	25,000
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			552.98740	488.720	15.77	0.9225	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			13.18740	11.320	15.77	0.0775	0.00	0	50,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put		1,077.72610	1,015.143	18.57	0.9841	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call		2.72610	2.543	18.57	0.0159	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put		245.80130	184.177	12.91	0.5815	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call		105.70130	106.477	12.91	0.4185	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		1.48610	0.665	15.79	0.0047	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		1,052.98610	1,114.665	15.79	0.9953	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		973.64260	1,035.029	15.49	0.9929	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		2.14260	1.029	15.49	0.0071	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call		76.95460	73.659	13.89	0.2986	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put		355.45460	289.659	13.89	0.7014	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put		1,639.65160	1,576.777	19.91	0.9956	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		1.15160	0.777	19.91	0.0044	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,988.89900	1,926.230	21.03	0.9986	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		0.39900	0.230	21.03	0.0014	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		520.70460	451.922	14.59	0.8347	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		42.20460	35.922	14.59	0.1653	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		881.05350	814.452	16.12	0.9547	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		12.55350	8.452	16.12	0.0453	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		25.15900	14.365	13.96	0.0791	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		506.65900	558.365	13.96	0.9209	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		178.07770	196.493	13.33	0.5932	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		156.57770	112.493	13.33	0.4068	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		89.06200	87.364	13.71	0.3412	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		317.56200	253.363	13.71	0.6588	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call		336.75210	368.338	13.54	0.7439	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put		103.85210	73.138	13.54	0.2561	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put		238.36200	187.914	14.21	0.4807	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call		191.26200	203.114	14.21	0.5193	0.00	0	65,000
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put		193.41160	148.379	14.02	0.4150	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call		226.31160	243.579	14.02	0.5850	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		543.20880	479.533	15.80	0.7621	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		76.10880	74.733	15.80	0.2379	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		103.75520	71.000	13.54	0.2423	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		369.95520	399.500	13.54	0.7577	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		359.19830	302.469	15.12	0.6015	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		145.39830	150.969	15.12	0.3985	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		160.01100	119.100	13.96	0.3464	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		286.21100	307.600	13.96	0.6536	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		269.75410	220.969	14.72	0.4814	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		222.45410	236.069	14.72	0.5186	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		732.62110	670.983	17.16	0.7919	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		78.52110	79.383	17.16	0.2081	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,516.10150	1,452.591	19.28	0.9447	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		20.20150	19.291	19.28	0.0553	0.00	0	21,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		425.83840	372.372	15.49	0.5971	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		179.93840	189.072	15.49	0.4029	0.00	0	61,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,278.05190	1,214.233	18.62	0.9149	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		32.15190	30.933	18.62	0.0851	0.00	0	40,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		430.53800	378.174	15.21	0.5682	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		219.33800	229.974	15.21	0.4318	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call		220.79120	231.117	15.28	0.4256	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put		448.69120	396.017	15.28	0.5744	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put		1,787.67150	1,724.192	19.12	0.9504	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call		19.77150	19.292	19.12	0.0496	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call		237.25690	248.963	15.13	0.4505	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put		415.15690	363.863	15.13	0.5495	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call		1,044.01800	1,101.693	14.27	0.9461	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put		21.91800	16.593	14.27	0.0539	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put		1,059.92570	996.976	17.51	0.8393	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call		72.02570	72.076	17.51	0.1607	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put		2,137.85060	2,074.323	19.49	0.9739	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call		9.95060	9.423	19.49	0.0261	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put		32.51130	25.144	14.03	0.0779	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call		914.61130	970.244	14.03	0.9221	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put		1.93880	1.428	16.10	0.0053	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call		1,888.93880	1,951.528	16.10	0.9947	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put		643.39960	585.563	15.91	0.6798	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call		161.99960	167.363	15.91	0.3202	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put		228.38650	192.377	14.18	0.3527	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call		436.78650	464.177	14.18	0.6473	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call		323.22800	341.516	14.55	0.5321	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put		344.82800	299.716	14.55	0.4679	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call		287.75750	302.180	14.76	0.4880	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put		399.35750	350.380	14.76	0.5120	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call		252.56180	264.189	15.04	0.4412	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put		464.16180	412.389	15.04	0.5588	14,846,011.20	36,000	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call		45.48220	45.368	18.38	0.0949	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call		984.68390	1,039.605	13.61	0.9149	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call		235.63510	245.312	15.34	0.4045	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put		1,057.65470	995.163	17.06	0.8027	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call		102.65470	103.663	17.06	0.1973	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put		116.35730	93.470	13.72	0.2060	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call		661.35730	701.970	13.72	0.7940	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call		250.99750	261.838	15.20	0.4255	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call		415.06960	439.796	14.35	0.6122	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call		1,403.66310	1,465.899	13.85	0.9757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put		8.66310	7.399	13.85	0.0243	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put		147.40830	120.573	13.88	0.2481	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call		592.40830	629.073	13.88	0.7519	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put		540.63510	486.812	15.34	0.5955	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call		19.88420	19.466	18.74	0.0454	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call		855.52920	906.268	13.59	0.8784	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	13.25	Put		60.52920	47.768	13.59	0.1216	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call		267.31070	279.398	15.07	0.4472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put		472.31070	420.898	15.07	0.5528	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put		270.06960	231.296	14.35	0.3878	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call		42.59520	42.424	18.41	0.0896	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call		284.61620	298.034	14.93	0.4695	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put		439.61620	389.534	14.93	0.5305	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put		1,873.04130	1,809.164	18.60	0.9382	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call		28.04130	27.664	18.60	0.0618	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put		2,064.88420	2,000.966	18.74	0.9546	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put		320.78970	278.281	14.51	0.4362	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put		1,508.49740	1,445.060	18.31	0.8906	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call		53.49740	53.560	18.31	0.1094	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call		334.57780	352.628	14.62	0.5302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put		359.57780	314.128	14.62	0.4698	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,637.59520	1,573.924	18.41	0.9104	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		90.27450	90.684	17.31	0.1755	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		161.02510	165.304	16.15	0.2938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		766.02510	706.804	16.15	0.7062	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,343.24060	1,279.242	17.86	0.8647	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		68.24060	67.742	17.86	0.1353	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		365.78970	386.781	14.51	0.5638	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		29.28620	22.914	13.63	0.0657	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		165.16530	169.728	16.10	0.3003	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		750.16530	691.228	16.10	0.6997	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,918.33270	3,854.313	23.57	0.9934	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		3.33270	2.813	23.57	0.0066	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,145.27450	1,082.184	17.31	0.8245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		375.26150	396.982	14.47	0.5735	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		590.64320	535.326	15.53	0.6238	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		215.64320	223.826	15.53	0.3762	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,978.23310	1,914.323	18.68	0.9478	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		23.23310	22.823	18.68	0.0522	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,074.28620	1,131.414	13.63	0.9343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		49.34210	49.310	18.35	0.1019	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		425.50640	451.003	14.32	0.6218	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		260.50640	222.503	14.32	0.3782	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,619.01710	1,555.374	18.40	0.9078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		44.01710	43.874	18.40	0.0922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		310.26150	268.482	14.47	0.4265	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		27.49720	21.513	13.63	0.0623	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,901.64520	1,837.757	18.62	0.9409	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		26.64520	26.257	18.62	0.0591	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		452.45720	479.907	14.24	0.6459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		237.45720	201.407	14.24	0.3541	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,554.34210	1,490.810	18.35	0.8981	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			32.64720	32.319	18.53	0.0708	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			863.92060	914.970	13.59	0.8811	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			58.92060	46.470	13.59	0.1189	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			904.54880	843.521	16.61	0.7571	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			129.54880	132.021	16.61	0.2429	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,092.49720	1,150.013	13.63	0.9377	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			175.99310	181.307	15.96	0.3172	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			43.31690	33.986	13.61	0.0917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			958.31690	1,012.486	13.61	0.9083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,307.58380	1,368.426	13.67	0.9681	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			12.58380	9.926	13.67	0.0319	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,787.64720	1,723.819	18.53	0.9292	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			547.67340	493.627	15.37	0.5996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,355.15000	3,418.606	20.41	0.9997	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			0.15000	0.106	20.41	0.0003	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,768.95810	1,831.732	15.09	0.9892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			3.95810	3.232	15.09	0.0108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			710.99310	652.807	15.96	0.6828	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			229.74760	238.980	15.39	0.3963	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			554.74760	500.481	15.39	0.6037	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			226.85730	235.873	15.42	0.3922	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			561.85730	507.373	15.42	0.6078	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			232.67340	242.127	15.37	0.4004	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			136.44230	139.245	16.51	0.2542	69,622.70	500	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			55.80230	43.961	13.59	0.1136	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			773.99470	714.636	16.18	0.7094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			158.99470	163.136	16.18	0.2906	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,656.21540	1,592.519	18.43	0.9129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			41.21540	41.019	18.43	0.0871	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			871.44230	810.745	16.51	0.7458	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			65.55900	51.833	13.58	0.1300	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			822.34710	762.213	16.34	0.7281	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			147.34710	150.713	16.34	0.2719	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,721.70190	1,657.930	18.48	0.9214	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			36.70190	36.430	18.48	0.0786	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			880.80230	932.461	13.59	0.8864	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			274.92330	235.768	14.36	0.3926	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			846.85420	786.364	16.42	0.7371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			141.85420	144.864	16.42	0.2629	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,581.99170	1,518.410	18.37	0.9023	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			46.99170	46.909	18.37	0.0977	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			830.55900	880.333	13.58	0.8700	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			605.24180	549.524	15.58	0.6316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,147.65600	1,206.234	13.64	0.9472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			22.65600	17.734	13.64	0.0528	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			338.73220	357.358	14.60	0.5350	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	14.06	Put			353.73220	308.858	14.60	0.4650	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			409.92330	434.268	14.36	0.6074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			39.68390	31.105	13.61	0.0851	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,324.98490	1,261.049	17.81	0.8614	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			69.98490	69.549	17.81	0.1386	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			773.52940	820.895	13.57	0.8489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			78.52940	62.395	13.57	0.1511	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			210.24180	218.024	15.58	0.3684	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			505.99750	453.338	15.20	0.5745	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			814.08580	863.194	13.58	0.8642	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			69.08580	54.694	13.58	0.1358	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,600.48220	1,536.868	18.38	0.9051	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,171.51300	3,107.052	20.58	0.9870	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			6.31300	5.452	20.58	0.0130	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			827.80570	768.299	16.24	0.7156	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			162.60570	166.699	16.24	0.2844	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,935.05420	1,871.040	18.77	0.9188	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			43.05420	42.640	18.77	0.0812	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			330.04940	344.880	14.86	0.4846	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			462.04940	413.280	14.86	0.5154	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,279.65530	2,215.283	19.32	0.9465	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			92.45330	92.831	17.64	0.1623	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			36.26490	29.282	13.20	0.0758	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,104.26490	1,160.882	13.20	0.9242	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,212.44860	1,150.092	17.26	0.8088	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			110.44860	111.692	17.26	0.1912	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			27.65530	26.883	19.32	0.0535	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			312.10310	325.703	14.99	0.4642	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			494.10310	444.103	14.99	0.5358	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			403.56440	425.932	14.53	0.5611	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			355.56440	314.332	14.53	0.4389	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,354.45330	1,291.231	17.64	0.8377	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			65.87590	53.518	13.31	0.1221	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			948.77590	1,000.018	13.31	0.8779	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,392.30070	2,327.779	19.48	0.9472	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			28.50070	27.578	19.48	0.0528	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			755.88420	797.377	13.65	0.7937	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			129.68420	107.577	13.65	0.2063	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,091.95320	2,028.369	18.80	0.8881	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			74.85320	75.069	18.80	0.1119	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			430.05640	448.267	14.84	0.5114	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			507.15640	461.567	14.84	0.4886	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,431.80680	2,367.682	19.42	0.9168	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			538.07970	491.372	14.95	0.5058	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			54.70680	54.382	19.42	0.0832	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			64.00470	53.311	13.29	0.1057	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,186.90470	1,240.011	13.29	0.8943	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,370.51880	1,309.608	17.31	0.7844	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			153.41880	156.308	17.31	0.2156	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			410.97970	428.072	14.95	0.4942	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			110.82760	94.647	13.56	0.1648	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			995.42760	1,043.047	13.56	0.8352	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,282.70950	2,219.257	19.04	0.8909	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			77.50950	77.957	19.04	0.1091	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			702.83600	653.229	15.43	0.5673	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			367.63600	381.929	15.43	0.4327	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,256.61350	2,194.002	18.87	0.8704	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			100.21350	101.602	18.87	0.1296	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			514.83920	536.878	14.91	0.5297	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			541.23920	499.278	14.91	0.4703	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,603.26510	2,539.842	19.48	0.8991	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			76.86510	77.442	19.48	0.1009	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			88.72230	77.505	13.51	0.1272	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,262.32230	1,315.105	13.51	0.8728	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,531.16320	1,471.708	17.48	0.7740	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			184.76320	189.308	17.48	0.2260	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			494.96830	515.134	14.98	0.5145	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			571.36830	527.534	14.98	0.4855	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			154.03860	136.736	13.72	0.1956	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,042.73860	1,089.436	13.72	0.8044	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			854.49530	803.880	15.76	0.5983	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			366.49530	379.980	15.76	0.4017	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,836.45870	4,772.169	22.98	0.9732	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			20.15870	19.969	22.98	0.0268	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put			918.83370	867.991	15.91	0.6095	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call			366.13370	379.291	15.91	0.3905	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,747.02750	1,807.311	14.11	0.9317	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			44.62750	40.812	14.11	0.0683	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,834.80600	1,774.894	17.94	0.8040	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			167.20600	171.393	17.94	0.1960	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			664.52960	693.789	14.56	0.6062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			432.12960	397.289	14.56	0.3938	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,097.08740	3,033.066	20.23	0.9148	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			69.48740	69.566	20.23	0.0852	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,455.87560	3,519.952	17.85	0.9938	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			3.47560	3.452	17.85	0.0062	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,700.45000	3,636.004	21.62	0.9364	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			52.85000	52.504	21.62	0.0636	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			380.49720	394.493	15.82	0.4001	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			898.09720	847.993	15.82	0.5999	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,557.66790	1,498.878	17.38	0.7601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			210.06790	215.378	17.38	0.2399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			208.62390	213.866	17.40	0.2384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,566.22390	1,507.366	17.40	0.7616	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,778.77710	3,714.294	21.80	0.9386	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			51.17710	50.794	21.80	0.0614	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			554.78130	578.166	14.90	0.5356	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			562.38130	521.666	14.90	0.4644	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,495.30050	3,430.966	21.15	0.9301	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			57.70050	57.466	21.15	0.0699	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			507.71800	528.142	15.10	0.5015	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			635.31800	591.642	15.10	0.4985	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,309.09410	4,244.858	23.01	0.9508	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			41.49410	41.358	23.01	0.0492	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,463.78260	4,401.060	23.19	0.9551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			36.18260	37.560	23.19	0.0449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			607.42080	633.758	14.73	0.5706	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			495.02080	457.258	14.73	0.4294	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			236.43910	243.017	17.06	0.2667	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,414.03910	1,356.517	17.06	0.7333	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,502.55690	4,439.785	23.19	0.9564	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			34.95690	36.285	23.19	0.0436	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			694.76260	725.514	14.48	0.6241	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			402.36260	369.014	14.48	0.3759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,137.33360	5,073.956	23.19	0.9737	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			19.73360	20.456	23.19	0.0263	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,109.22590	1,156.995	13.75	0.8085	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			156.82590	140.495	13.75	0.1915	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			649.83630	678.358	14.60	0.5972	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			447.43630	411.858	14.60	0.4028	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			584.91850	610.060	14.80	0.5560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			522.51850	483.560	14.80	0.4440	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,185.00430	1,234.833	13.68	0.8319	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			132.60430	118.333	13.68	0.1681	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			267.06380	241.582	14.04	0.2843	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			869.46380	908.082	14.04	0.7157	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,132.25160	4,067.641	22.61	0.9472	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			44.65160	44.141	22.61	0.0528	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			745.28500	698.595	15.42	0.5446	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			447.68500	465.095	15.42	0.4554	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			400.66960	415.696	15.69	0.4171	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			848.26960	799.196	15.69	0.5829	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			809.67240	845.746	14.18	0.6865	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			307.27240	279.246	14.18	0.3135	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			769.77470	804.069	14.28	0.6658	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			337.37470	307.569	14.28	0.3342	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			4,112.57600	4,047.971	22.56	0.9468	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			44.97600	44.471	22.56	0.0532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			286.75340	260.003	14.11	0.2988	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			839.15340	876.503	14.11	0.7012	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Call			593.83200	619.448	14.77	0.5618	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put			511.43200	472.948	14.77	0.4382	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put			1,130.97310	1,076.782	16.40	0.6687	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call			303.37310	313.282	16.40	0.3313	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put			1,523.55440	1,465.045	17.30	0.7541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call			215.95440	221.545	17.30	0.2459	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call			345.78950	358.015	16.06	0.3699	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put			993.38950	941.515	16.06	0.6301	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call			496.57070	516.439	15.16	0.4932	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put			654.17070	609.939	15.16	0.5068	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			200.04720	205.048	17.51	0.2297	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			1,617.64720	1,558.548	17.51	0.7703	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call			1,411.34330	1,466.194	13.47	0.8889	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put			78.94330	69.694	13.47	0.1111	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call			519.10630	540.095	15.05	0.5099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put			616.70630	573.595	15.05	0.4901	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put			1,107.62130	1,053.768	16.34	0.6625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call			310.02130	320.268	16.34	0.3375	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call			1,287.60790	1,339.910	13.58	0.8600	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put			105.20790	93.410	13.58	0.1400	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call			461.13930	479.231	15.34	0.4660	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put			718.73930	672.731	15.34	0.5340	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put			1,233.91900	1,178.370	16.64	0.6943	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call			276.31900	284.870	16.64	0.3057	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call			386.15090	400.432	15.78	0.4049	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put			883.75090	833.932	15.78	0.5951	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call			699.91090	730.917	14.46	0.6270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put			397.51090	364.417	14.46	0.3730	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put			3,048.77670	2,984.805	20.12	0.9126	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call			71.17670	71.305	20.12	0.0874	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put			2,564.34490	2,501.683	19.24	0.8817	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call			96.74490	98.183	19.24	0.1183	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call			689.64600	720.147	14.49	0.6211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put			407.24600	373.647	14.49	0.3789	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put			2,990.88690	2,926.979	19.98	0.9099	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call			73.28690	73.479	19.98	0.0901	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call			353.49400	366.109	16.01	0.3767	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put			971.09400	919.609	16.01	0.6233	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			4,434.72790	4,372.043	23.19	0.9541	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			37.12790	38.543	23.19	0.0459	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call			753.17050	786.698	14.32	0.6569	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put			350.77050	320.198	14.32	0.3431	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put			468.28020	431.723	14.66	0.4146	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call			630.68020	658.223	14.66	0.5854	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		919.77410	869.245	15.88	0.6070	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		372.17410	385.745	15.88	0.3930	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Put		2,554.98110	2,492.340	19.22	0.8810	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call		97.38110	98.840	19.22	0.1190	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call		973.24270	1,016.803	13.89	0.7601	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put		210.84270	190.303	13.89	0.2399	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put		0.00000	544.093	14.95	0.4759	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call		0.00000	560.593	14.95	0.5241	280,296.70	500	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call		781.01080	815.812	14.25	0.6717	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put		328.61080	299.312	14.25	0.3283	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call		966.38790	1,009.716	13.90	0.7574	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put		213.98790	193.216	13.90	0.2426	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call		959.56070	1,002.659	13.90	0.7547	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put		217.16070	196.159	13.90	0.2453	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call		125.50810	127.873	18.83	0.1443	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put		2,399.20810	2,337.373	18.83	0.8557	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put		1,669.18700	1,610.835	17.53	0.7645	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call		215.48700	221.335	17.53	0.2355	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call		574.43810	598.108	14.96	0.5314	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put		598.13810	557.608	14.96	0.4686	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call		595.57430	620.265	14.89	0.5451	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put		569.27430	529.765	14.89	0.4549	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put		2,762.30110	2,699.512	19.45	0.8850	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call		98.60110	100.012	19.45	0.1150	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put		111.74660	100.194	13.62	0.1423	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call		1,338.04660	1,390.694	13.62	0.8577	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put		192.88070	175.051	13.87	0.2163	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call		1,092.58070	1,139.051	13.87	0.7837	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put		2,569.95750	2,508.594	18.96	0.8453	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call		149.15750	152.394	18.96	0.1547	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call		676.42630	702.725	14.95	0.5582	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put		597.22630	558.925	14.95	0.4418	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put		1,832.60180	1,774.955	17.73	0.7603	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call		1,124.93880	1,170.428	14.00	0.7634	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call		1,413.41310	1,465.900	13.74	0.8463	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put		134.21310	122.100	13.74	0.1537	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call		241.80180	248.755	17.73	0.2397	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put		2,931.38560	2,868.976	19.54	0.8733	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call		120.58560	122.776	19.54	0.1267	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call		654.94800	680.296	15.02	0.5456	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put		625.74800	586.496	15.02	0.4544	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put		235.73880	216.628	14.00	0.2366	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		2,712.81640	2,651.841	19.05	0.8363	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		171.91640	175.641	19.05	0.1637	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call		749.22390	776.933	15.00	0.5689	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put		620.12390	583.133	15.00	0.4311	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,074.09870	3,010.915	19.60	0.8632	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		648.38480	610.448	15.07	0.4428	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		143.19870	144.715	19.60	0.1368	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		153.46690	140.873	13.81	0.1616	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,482.56690	1,534.673	13.81	0.8384	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		1,968.51880	1,911.248	17.87	0.7554	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		267.61880	275.048	17.87	0.2446	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		727.48480	754.248	15.07	0.5572	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		276.58760	256.470	14.09	0.2511	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,170.88760	1,215.570	14.09	0.7489	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,029.34690	982.168	15.96	0.5679	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		527.04690	544.668	15.96	0.4321	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,058.94550	1,098.765	14.28	0.6994	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		365.54550	340.565	14.28	0.3006	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,688.42130	2,627.635	18.94	0.8247	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		191.82130	195.835	18.94	0.1753	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,695.19910	5,631.934	22.88	0.9519	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		1,792.13020	1,735.888	17.52	0.7187	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		329.04060	337.523	17.49	0.2838	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		1,775.64060	1,719.323	17.49	0.7162	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put		580.80380	545.862	14.88	0.4056	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call		1,492.77210	1,544.285	13.86	0.8298	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put		169.37210	156.085	13.86	0.1702	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		327.28010	335.800	17.50	0.2826	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		1,783.88010	1,727.600	17.50	0.7174	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		325.53020	334.088	17.52	0.2813	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call		276.21350	283.242	17.95	0.2437	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call		828.85630	858.902	14.87	0.5967	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put		575.45630	540.702	14.87	0.4033	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put		2,815.84180	2,754.625	19.13	0.8354	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call		179.24180	182.825	19.13	0.1646	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call		824.20380	854.062	14.88	0.5944	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call		243.92000	249.771	18.28	0.2181	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call		838.23990	868.660	14.84	0.6014	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put		564.83990	530.460	14.84	0.3986	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call		819.57590	849.243	14.89	0.5921	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put		586.17590	551.043	14.89	0.4079	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put		2,052.81350	1,995.042	17.95	0.7563	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put		135.08920	125.909	13.84	0.1436	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call		906.71880	939.815	14.64	0.6340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put		493.31880	461.615	14.64	0.3660	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put		2,419.20250	2,359.487	18.53	0.7992	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call		222.60250	227.687	18.53	0.2008	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put		2,260.52000	2,201.571	18.28	0.7819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put		752.48900	711.964	15.30	0.4733	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call		876.76230	908.707	14.73	0.6200	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			523.36230	490.507	14.73	0.3800	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,243.03770	2,184.177	18.25	0.7798	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Call			246.43770	252.377	18.25	0.2202	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,618.48920	1,674.109	13.84	0.8564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			266.30500	272.968	18.05	0.2360	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			980.23370	1,016.066	14.44	0.6669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			426.83370	397.866	14.44	0.3331	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,843.28100	2,781.977	19.17	0.8376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			176.68100	180.177	19.17	0.1624	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			695.88900	720.164	15.30	0.5267	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			153.51930	153.734	19.74	0.1396	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			842.96660	873.575	14.82	0.6037	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			559.56660	525.375	14.82	0.3963	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,156.07970	2,097.695	18.12	0.7694	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			259.47970	265.895	18.12	0.2306	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,112.90500	2,054.768	18.05	0.7640	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			48.59910	50.134	22.88	0.0481	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,491.90240	2,554.539	13.85	0.9613	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			28.50240	26.338	13.85	0.0387	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,515.79870	1,567.790	13.84	0.8352	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			162.39870	149.590	13.84	0.1648	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,180.11930	3,115.533	19.74	0.8604	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,861.67070	2,799.841	19.07	0.8284	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			195.67070	198.941	19.07	0.1716	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			825.59800	853.124	14.97	0.5796	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			641.59800	604.024	14.97	0.4204	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,225.09100	3,159.708	19.67	0.8532	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			169.09100	168.808	19.67	0.1468	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			173.12930	159.358	13.84	0.1678	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,557.12930	1,608.458	13.84	0.8322	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,118.26250	2,060.089	17.96	0.7527	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			292.26250	299.189	17.96	0.2473	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			803.58640	830.303	15.05	0.5686	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			669.58640	631.203	15.05	0.4314	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			316.80580	294.979	14.18	0.2631	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,214.20580	1,257.479	14.18	0.7369	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			354.46680	332.081	14.28	0.2734	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,252.06680	1,294.981	14.28	0.7266	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			1,026.34150	982.278	15.80	0.5125	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			732.24150	754.178	15.80	0.4875	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			391.75100	368.649	14.35	0.2818	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,292.75100	1,335.749	14.35	0.7182	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,455.24100	3,388.688	19.81	0.8248	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			240.34100	240.188	19.81	0.1752	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,437.35400	2,378.531	18.20	0.7439	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			352.45400	360.031	18.20	0.2561	0.00	0	277,778

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	15.61	Call			532.05960	545.711	16.90	0.3672	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,626.95960	1,574.211	16.90	0.6328	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Call			810.27960	834.311	15.61	0.5156	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			955.17960	912.811	15.61	0.4844	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			529.80590	543.374	16.91	0.3658	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,634.70590	1,581.874	16.91	0.6342	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,210.83840	1,250.337	14.48	0.6831	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			475.73840	448.837	14.48	0.3169	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,597.85440	3,530.951	20.12	0.8314	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			232.95440	232.451	20.12	0.1686	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			527.56890	541.050	16.92	0.3645	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,642.46890	1,589.550	16.92	0.6355	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,686.37900	1,736.484	14.01	0.8125	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			231.27900	214.984	14.01	0.1875	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			867.67670	893.630	15.41	0.5427	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			862.57670	822.130	15.41	0.4573	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,821.32700	2,760.403	18.74	0.7813	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			296.42700	301.903	18.74	0.2187	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,759.16490	1,810.603	13.89	0.8292	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			204.06490	189.103	13.89	0.1708	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			912.25510	939.840	15.27	0.5631	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			797.15510	758.340	15.27	0.4369	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,592.46570	1,641.473	14.11	0.7906	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			267.36570	249.973	14.11	0.2094	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,640.30310	2,703.385	12.67	0.9578	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			35.20310	31.886	12.67	0.0422	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,089.92270	1,123.769	14.74	0.6381	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			584.82270	552.268	14.74	0.3619	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,619.07500	2,559.185	18.46	0.7626	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			324.17500	330.685	18.46	0.2374	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			429.04310	405.355	14.43	0.2892	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,333.94310	1,376.555	14.43	0.7108	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			463.64350	439.343	14.51	0.2959	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,369.64350	1,409.044	14.51	0.7041	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			503.15910	477.205	14.62	0.3011	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,426.45910	1,459.505	14.62	0.6989	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,842.75360	2,895.805	13.23	0.9421	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			59.75360	55.105	13.23	0.0579	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,185.78040	1,208.816	15.15	0.6137	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			752.78040	718.116	15.15	0.3863	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,977.36340	2,921.611	18.80	0.7509	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,313.36460	1,269.532	16.30	0.5286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			400.36340	402.311	18.80	0.2491	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			833.19390	846.975	16.31	0.4700	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,320.19390	1,276.275	16.31	0.5300	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			830.03690	843.726	16.33	0.4686	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,327.03690	1,283.026	16.33	0.5314	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			836.36460	850.232	16.30	0.4714	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,468.26670	1,422.411	16.56	0.5389	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			868.56670	878.711	16.56	0.4611	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			969.83580	983.143	16.52	0.4815	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,465.63580	1,414.843	16.52	0.5185	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			966.65400	979.876	16.53	0.4802	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,472.45400	1,421.575	16.53	0.5198	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			973.02280	986.423	16.51	0.4827	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,458.82280	1,408.123	16.51	0.5173	0.00	0	0
Total \$ / R Option												15,195,930.60	37,000	6,598,138
Total \$ / R												510,794,114.70	72,138	7,688,004
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.10850		14.04500			0.0000	0.00	0	449
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.26650		14.20240			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.41820		14.35340			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.58150		14.51510			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	449
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			22,974.75670	23,898.050	15.39	0.3963	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			55,474.75670	50,048.050	15.39	0.6037	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			22,685.73410	23,587.308	15.42	0.3922	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			56,185.73410	50,737.308	15.42	0.6078	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			23,267.33840	24,212.668	15.37	0.4004	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			54,767.33840	49,362.668	15.37	0.5996	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			38,615.09300	40,043.238	15.78	0.4049	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			88,375.09300	83,393.238	15.78	0.5951	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			38,331.32160	39,745.109	15.80	0.4025	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			89,091.32160	84,095.109	15.80	0.5975	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			38,901.04570	40,344.016	15.77	0.4073	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			87,661.04570	82,694.016	15.77	0.5927	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			86,698.33090	89,854.267	14.75	0.6153	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			53,358.33090	50,034.267	14.75	0.3847	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			86,212.71030	89,349.648	14.77	0.6130	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			53,872.71030	50,529.648	14.77	0.3870	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			87,186.01770	90,360.993	14.74	0.6176	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			52,846.01770	49,540.993	14.74	0.3824	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			80,293.41710	82,670.661	15.64	0.5120	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			96,783.41710	92,520.661	15.64	0.4880	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			79,928.80180	82,293.470	15.65	0.5103	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			97,418.80180	93,143.470	15.65	0.4897	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			80,659.80150	83,050.225	15.63	0.5138	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			96,149.80150	91,900.225	15.63	0.4862	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	449
£ / R	On	15/04/2019	Foreign Exchange Future			18.32560		18.27250			0.0000	788,000.80	43	0
£ / R	On	26/04/2019	Foreign Exchange Future			18.40490		18.30600			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.41410		18.31520			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.51300		18.41320			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.55660		18.45620			0.0000	216,778,201.20	11,682	119,104
£ / R	On	28/06/2019	Foreign Exchange Future			18.60030		18.49970			0.0000	0.00	0	32
£ / R	On	16/09/2019	Foreign Exchange Future			18.85070		18.74790			0.0000	18,850,700.00	1,000	23,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.12720		19.02310			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.42650		19.31920			0.0000	0.00	0	4,674
Total £ / R Future												236,416,902.00	12,725	160,311
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			25.63100	0.000	13.05	0.0000	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			188.13100	215.600	13.05	1.0000	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			115.56050	73.496	14.61	0.2580	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			311.56050	368.396	14.61	0.7420	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			37.44060	22.941	15.51	0.0878	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			672.64060	757.041	15.51	0.9122	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			992.70550	900.726	15.23	0.7654	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			125.90550	133.726	15.23	0.2346	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			354.87690	381.427	13.87	0.4832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			528.67690	454.827	13.87	0.5168	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			351.12060	377.335	13.89	0.4795	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			534.92060	460.735	13.89	0.5205	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			358.66780	385.553	13.85	0.4870	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			522.46780	448.953	13.85	0.5130	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			225.31440	180.691	13.49	0.2795	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			681.51440	737.291	13.49	0.7205	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			475.67000	512.092	13.66	0.5507	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			465.97000	401.792	13.66	0.4493	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			664.81540	699.269	13.91	0.5275	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			726.91540	658.569	13.91	0.4725	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			460.13470	407.774	13.68	0.3459	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			938.03470	988.474	13.68	0.6541	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			535.07470	561.225	14.24	0.4506	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			937.17470	860.525	14.24	0.5494	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			660.63900	694.581	13.92	0.5252	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			732.73900	663.881	13.92	0.4748	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			656.48050	689.911	13.92	0.5229	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			738.58050	669.211	13.92	0.4771	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			570.05320	595.276	14.99	0.3882	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,496.95320	1,418.076	14.99	0.6118	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,305.45620	3,209.572	16.82	0.8405	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			198.55620	206.772	16.82	0.1595	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			567.31770	592.331	15.00	0.3867	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,504.21770	1,425.131	15.00	0.6133	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			564.59540	589.401	15.00	0.3852	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,511.49540	1,432.200	15.00	0.6148	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,026.17150	1,072.999	14.17	0.5911	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			753.07150	695.799	14.17	0.4089	0.00	0	500
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			736.11230	766.191	15.20	0.4082	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			1,726.91230	1,649.691	15.20	0.5918	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			741.90040	772.307	15.18	0.4107	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			1,712.70040	1,635.807	15.18	0.5893	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Put			916.84280	859.348	14.41	0.4092	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	19.00	Call			1,236.04280	1,285.848	14.41	0.5908	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			738.95040	769.240	15.19	0.4095	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			1,719.75040	1,642.740	15.19	0.5905	0.00	0	0
Total £ / R Option												0.00	0	2,500
Total £ / R												236,416,902.00	12,725	162,811
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12660		0.12610			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12890		0.12840			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13120		0.13070			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13370		0.13320			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,440.56310	1,385.672	18.96	0.8981	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			698.06990	722.227	13.79	0.8378	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			88.06990	62.227	13.79	0.1622	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			206.04980	203.722	16.75	0.3608	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			596.04980	543.722	16.75	0.6392	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			50.56310	45.672	18.96	0.1019	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,008.94590	1,034.246	14.22	0.7941	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			168.94590	144.246	14.22	0.2059	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			492.02920	499.611	16.49	0.4897	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			652.02920	609.611	16.49	0.5103	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			227.68460	228.027	18.23	0.2616	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,387.68460	1,338.027	18.23	0.7384	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,288.14320	1,309.374	14.41	0.7937	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			218.14320	189.374	14.41	0.2063	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			758.00200	763.726	16.56	0.5539	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			688.00200	643.726	16.56	0.4461	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			428.64480	428.131	17.99	0.3557	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,358.64480	1,308.131	17.99	0.6443	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			653.90140	655.679	17.92	0.4278	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,333.90140	1,285.679	17.92	0.5722	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			415.96420	414.540	19.04	0.2951	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	0.15	Put			2,095.96420	2,044.540	19.04	0.7049	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,025.45910	1,031.316	16.53	0.6011	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			705.45910	661.316	16.53	0.3989	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			15.81190		15.78470			0.0000	63,247.60	4	0
€ / R	On	26/04/2019	Foreign Exchange Future			15.88140		15.81950			0.0000	0.00	0	1
€ / R	On	31/05/2019	Foreign Exchange Future			15.99370		15.93100			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.02610		15.96290			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.03900		15.97570			0.0000	368,897.00	23	121,682
€ / R	On	14/08/2019	Foreign Exchange Future			16.23820		16.17380			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.34670		16.28210			0.0000	0.00	0	42,882
€ / R	On	13/12/2019	Foreign Exchange Future			16.64060		16.57410			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			16.84550		16.77750			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.96340		16.89420			0.0000	0.00	0	4,361
Total € / R Future												432,144.60	27	201,614
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			497.64670	468.100	12.75	1.0000	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			2.34670	0.000	12.75	0.0000	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			618.30940	554.491	14.14	0.9110	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			17.80940	15.891	14.14	0.0890	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			456.00170	405.233	14.11	0.5672	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			237.00170	248.933	14.11	0.4328	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			8.21630	6.861	14.78	0.0198	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,721.11630	1,782.961	14.78	0.9802	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			737.14850	778.030	12.74	0.8095	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			111.44850	89.030	12.74	0.1905	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			825.55410	767.641	15.02	0.7169	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			161.25410	166.641	15.02	0.2831	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			144.27540	148.693	15.23	0.2571	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,014.90600	955.421	15.55	0.7792	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			119.06040	122.786	15.57	0.2183	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,023.36040	963.786	15.57	0.7817	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			122.16960	126.077	15.53	0.2233	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			898.57540	839.693	15.23	0.7429	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,006.46960	947.077	15.53	0.7767	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			120.60600	124.421	15.55	0.2208	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			444.20460	402.320	13.48	0.4188	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			588.00460	610.520	13.48	0.5812	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,507.28660	3,441.967	18.78	0.9563	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			31.08660	30.167	18.78	0.0437	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			495.37290	511.777	13.75	0.5152	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			561.57290	513.577	13.75	0.4848	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			266.88590	272.862	15.16	0.3127	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	14/08/2019	Foreign Exchange Option	17.01	Put			1,103.08590	1,044.662	15.16	0.6873	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,700.78550	1,639.985	16.16	0.7712	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			280.95160	249.759	12.96	0.2802	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			211.47440	215.218	16.18	0.2274	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,709.37440	1,648.518	16.18	0.7726	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			210.07070	213.767	16.19	0.2261	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,717.97070	1,657.067	16.19	0.7739	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			212.88550	216.685	16.16	0.2288	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			119.13750	120.841	17.26	0.1366	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,137.99830	2,076.114	16.86	0.8317	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			150.09830	152.814	16.86	0.1683	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Call			807.37790	835.810	13.24	0.6560	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.85	Put			375.27790	339.110	13.24	0.3440	0.00	0	587
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call			943.05160	976.459	12.96	0.7198	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,437.03750	2,374.141	17.26	0.8634	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			4,174.32360	4,107.686	19.84	0.8937	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			128.42360	128.286	19.84	0.1063	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Put			3,377.30410	3,313.122	18.32	0.8616	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			545.33110	508.749	13.68	0.3728	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Put			3,386.60460	3,322.405	18.33	0.8622	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.80	Call			160.70460	163.005	18.33	0.1378	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Put			349.74060	322.649	13.22	0.2761	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			372.54280	381.131	16.12	0.2956	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,808.44280	1,750.531	16.12	0.7044	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			2,880.91800	2,944.540	14.12	0.9582	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			36.81800	33.940	14.12	0.0418	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			969.43110	999.349	13.68	0.6272	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Put			408.28670	376.926	13.32	0.3075	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			370.74830	379.272	16.13	0.2944	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,816.64830	1,758.672	16.13	0.7056	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Call			2,540.82160	2,602.848	13.78	0.9381	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.09	Put			56.72160	52.248	13.78	0.0619	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	15.70	Call			1,223.84060	1,263.249	13.22	0.7239	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	19.79	Call			161.40410	163.722	18.32	0.1384	0.00	0	136,646
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			368.96400	377.428	16.14	0.2931	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,824.86400	1,766.828	16.14	0.7069	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Call			2,410.80270	2,472.040	13.64	0.9284	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	14.23	Put			66.70270	61.440	13.64	0.0716	0.00	0	61,500
€ / R	On	13/12/2019	Foreign Exchange Option	15.85	Call			1,132.38670	1,167.526	13.32	0.6925	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Put			1,066.70540	1,018.874	14.70	0.5130	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	17.07	Call			774.20540	794.374	14.70	0.4870	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put			809.33020	766.721	14.20	0.4384	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call			936.83020	962.221	14.20	0.5616	0.00	0	21,000
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Put			964.79680	918.771	14.50	0.4853	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.91	Call			832.29680	854.271	14.50	0.5147	0.00	0	15,000
€ / R	On	10/02/2020	Foreign Exchange Option	17.00	Put			1,021.57830	974.524	14.61	0.5010	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	10/02/2020	Foreign Exchange Option	17.00	Call			799.07830	820.024	14.61	0.4990	0.00	0	15,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			497.46440	508.364	16.27	0.3203	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			2,073.26440	2,014.964	16.27	0.6797	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			501.30130	512.323	16.25	0.3224	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			2,057.10130	1,998.923	16.25	0.6776	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			499.37550	510.336	16.26	0.3213	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			2,065.17550	2,006.936	16.26	0.6787	0.00	0	0
Total € / R Option												0.00	0	742,703
Total € / R												432,144.60	27	944,317
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.13680		10.09430			0.0000	0.00	0	26,777
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.26980		10.22650			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.39930		10.35450			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.53930		10.49210			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	28,908
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			925.48840	883.339	14.00	0.9209	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			19.27400	19.598	14.03	0.0772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			934.97400	892.798	14.03	0.9228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			18.77320	19.071	14.06	0.0753	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			944.47320	902.271	14.06	0.9247	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			19.78840	20.139	14.00	0.0791	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			144.57550	151.615	12.45	0.2999	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			668.07550	631.815	12.45	0.7001	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			142.51650	149.449	12.48	0.2964	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			676.01650	639.649	12.48	0.7036	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			140.48510	147.315	12.50	0.2928	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			683.98510	647.515	12.50	0.7072	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			218.92070	227.255	12.50	0.3405	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			764.42070	727.954	12.50	0.6595	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			216.62380	224.845	12.52	0.3375	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			772.12380	735.545	12.52	0.6625	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			221.24040	229.728	12.48	0.3436	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			756.74040	720.428	12.48	0.6564	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			842.58700	805.053	12.70	0.6884	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			197.08700	204.353	12.70	0.3116	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			852.49970	813.675	12.57	0.6301	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			292.15070	300.428	12.59	0.3673	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			860.05070	821.128	12.59	0.6327	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			289.72420	297.900	12.60	0.3647	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			867.62420	828.600	12.60	0.6353	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			294.59970	302.975	12.57	0.3699	0.00	0	0
Total AU\$ / R Option												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
Total AU\$ / R												0.00	0	29,908
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.56690		10.55130			0.0000	0.00	0	2,200
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.70860		10.69260			0.0000	0.00	0	1,165
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.84390		10.82720			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.98960		10.97030			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	3,365
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			134.77490	134.395	13.46	0.3548	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			383.47490	367.495	13.46	0.6452	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			132.04310	131.598	13.50	0.3489	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			390.74310	374.698	13.50	0.6511	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			137.55980	137.248	13.43	0.3607	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			376.25980	360.348	13.43	0.6393	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			154.21400	155.105	14.28	0.2680	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			851.61400	836.505	14.28	0.7320	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			152.36770	153.228	14.30	0.2653	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			859.76770	844.628	14.30	0.7347	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			156.08590	157.003	14.26	0.2708	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			843.48590	828.403	14.26	0.7292	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			238.66510	240.849	14.20	0.3156	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			951.46510	936.949	14.20	0.6844	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			236.54850	238.697	14.22	0.3132	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			959.34850	944.796	14.22	0.6868	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			240.79920	243.026	14.18	0.3180	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			943.59920	929.126	14.18	0.6820	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			323.00210	325.604	14.14	0.3492	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,042.70210	1,026.004	14.14	0.6508	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			320.71230	323.280	14.16	0.3471	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,050.41230	1,033.680	14.16	0.6529	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			325.30650	327.947	14.13	0.3513	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,035.00650	1,018.347	14.13	0.6487	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	3,365
CHF / R	On	14/06/2019	Foreign Exchange Future			14.14360		14.11460			0.0000	0.00	0	1,093
CHF / R	On	16/09/2019	Foreign Exchange Future			14.42900		14.39950			0.0000	0.00	0	300
CHF / R	On	13/12/2019	Foreign Exchange Future			14.70240		14.67200			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.00270		14.96990			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,393
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			140.49250	141.185	15.47	0.2689	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			755.89250	727.586	15.47	0.7311	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			138.59400	139.238	15.50	0.2657	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			763.99400	735.638	15.50	0.7343	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	14/06/2019	Foreign Exchange Option	14.72	Call			142.41550	143.161	15.44	0.2720	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			747.81550	719.561	15.44	0.7280	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			202.14800	203.422	16.62	0.2351	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,492.64800	1,464.422	16.62	0.7649	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			200.68430	201.932	16.64	0.2336	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,501.18430	1,472.932	16.64	0.7664	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			203.62400	204.922	16.60	0.2366	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,484.12400	1,455.922	16.60	0.7634	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			355.09080	358.964	16.88	0.3002	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,633.09080	1,606.564	16.88	0.6998	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			353.25080	357.090	16.90	0.2989	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,641.25080	1,614.690	16.90	0.7011	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			351.42220	355.227	16.91	0.2975	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,649.42220	1,622.827	16.91	0.7025	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			434.88770	439.965	17.56	0.2991	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,094.98770	2,067.265	17.56	0.7009	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			433.05810	438.101	17.57	0.2980	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,103.15810	2,075.400	17.57	0.7020	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			436.72130	441.834	17.55	0.3002	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,086.82130	2,059.134	17.55	0.6998	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,393
DKK / R	On	14/06/2019	Foreign Exchange Future			2.14950		2.14110		0.0000		0.00	0	235
DKK / R	On	16/09/2019	Foreign Exchange Future			2.19210		2.18340		0.0000		0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.23280		2.22400		0.0000		0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.27730		2.26810		0.0000		0.00	0	0
Total DKK / R Future												0.00	0	235
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			503.54310	440.045	12.58	0.4916	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			376.21040	393.939	12.75	0.4727	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			565.21040	498.939	12.75	0.5273	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			458.47120	482.340	12.49	0.5449	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			447.47120	387.340	12.49	0.4551	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			414.54310	435.045	12.58	0.5084	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,373.85250	2,289.224	14.95	0.8118	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			233.32220	236.320	14.74	0.2086	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,199.32220	2,115.320	14.74	0.7914	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			220.19630	222.862	14.84	0.1981	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,286.19630	2,201.862	14.84	0.8019	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			207.85250	210.224	14.95	0.1882	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			240.23520	242.232	15.55	0.1698	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,400.23520	3,314.232	15.55	0.8302	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			229.55560	231.047	15.60	0.1630	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,489.55560	3,403.047	15.60	0.8370	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	13/12/2019	Foreign Exchange Option	2.53	Call			251.42880	253.974	15.49	0.1768	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,311.42880	3,225.974	15.49	0.8232	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			361.18170	368.745	15.77	0.2045	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,780.18170	3,695.745	15.77	0.7955	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			348.99540	356.154	15.82	0.1984	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,867.99540	3,783.154	15.82	0.8016	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			373.83750	381.823	15.71	0.2107	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,692.83750	3,608.823	15.71	0.7893	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	235
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.80150		1.79310			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.82510		1.81690			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.84750		1.83920			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			609.69620	651.418	14.27	0.6670	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			278.69620	236.418	14.27	0.3330	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			554.02320	591.633	14.38	0.6300	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			323.02320	276.633	14.38	0.3700	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			669.23480	715.096	14.17	0.7032	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			238.23480	200.096	14.17	0.2968	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			696.63740	727.051	14.85	0.5308	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			727.63740	676.051	14.85	0.4692	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			656.63450	684.517	14.97	0.5084	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			787.63450	733.517	14.97	0.4916	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			738.88180	771.902	14.74	0.5536	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			669.88180	620.902	14.74	0.4464	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			912.20600	945.767	15.17	0.5377	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			920.20600	870.767	15.17	0.4623	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			871.94220	903.737	15.27	0.5204	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			979.94220	928.737	15.27	0.4796	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			954.23150	989.598	15.07	0.5552	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			862.23150	814.598	15.07	0.4448	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			0.13800		0.13750			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13640		0.13570			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13710		0.13520			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13730		0.13600			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	2,166
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66470		1.65730			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.68890		1.68130			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.71090		1.70330			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.54400		9.51760			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.66880		9.64260			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.78860		9.76170			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.91650		9.88900			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			75.56070	77.243	13.66	0.2514	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			477.96070	453.243	13.66	0.7486	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			73.75200	75.350	13.69	0.2462	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			486.15200	461.350	13.69	0.7538	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			77.41140	79.180	13.62	0.2566	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			469.81140	445.180	13.62	0.7434	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			235.77260	243.900	12.92	0.4288	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			443.17260	425.100	12.92	0.5712	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			232.52160	240.525	12.94	0.4243	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			449.92160	431.725	12.94	0.5757	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			239.06400	247.322	12.89	0.4334	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			436.46400	418.522	12.89	0.5666	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			216.44320	222.167	13.71	0.3286	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			804.74320	783.567	13.71	0.6714	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			214.21570	219.877	13.73	0.3258	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			812.51570	791.277	13.73	0.6742	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			218.69520	224.482	13.69	0.3314	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			796.99520	775.882	13.69	0.6686	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			282.90810	288.137	13.74	0.3511	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			913.90810	891.637	13.74	0.6489	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			280.59680	285.775	13.76	0.3487	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			921.59680	899.276	13.76	0.6513	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			285.23710	290.521	13.72	0.3535	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			906.23710	884.021	13.72	0.6465	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			1.32810		1.32460			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.33390		1.33030			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.33810		1.33440			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 PULA / R Future												0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			46.00000	81.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			54.00000	19.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			146.00000	181.000		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			3.00000	39.000		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			97.00000	61.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Call			103.00000	139.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.34	Put			56.00000	19.000		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			156.00000	119.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Option	1.33	Call			44.00000	81.000		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			1.31530		1.31410			0.0000	0.00	0	350
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.32130		1.32000			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.32660		1.32530			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.33230		1.33100			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	350
Total QUANTO £ / \$												0.00	0	350
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.13680		1.13750			0.0000	0.00	0	5
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.14580		1.14640			0.0000	0.00	0	143
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.15410		1.15470			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.16340		1.16390			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			10.44390		10.39290			0.0000	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Future			10.58080		10.52870			0.0000	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Future			10.71200		10.65890			0.0000	0.00	0	0
Total SGD / R Future												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	10.00	Call			458.67380	494.232	11.98	0.8209	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			65.77380	50.332	11.98	0.1791	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			451.20340	486.347	11.99	0.8152	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			68.30340	52.447	11.99	0.1848	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			466.21070	502.181	11.96	0.8265	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			63.31070	48.281	11.96	0.1735	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Call			349.90930	369.113	12.55	0.5397	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.53	Put			351.20930	318.313	12.55	0.4603	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Call			345.47870	364.402	12.56	0.5351	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			356.77870	323.602	12.56	0.4649	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			354.38540	373.871	12.54	0.5444	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			345.68540	313.071	12.54	0.4556	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			446.83800	468.066	12.87	0.5358	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			457.93800	426.066	12.87	0.4642	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			442.73320	463.570	12.88	0.5323	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			463.83320	431.570	12.88	0.4677	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			450.97830	472.595	12.86	0.5394	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			452.07830	420.595	12.86	0.4606	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			2.33480		2.34750			0.0000	0.00	0	3,646
TRY / R	On	16/09/2019	Foreign Exchange Future			2.22150		2.23370			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.12520		2.13720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,646
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.55080	0.544	38.38	0.0050	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,183.05080	1,195.744	38.38	0.9950	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.51980	0.514	38.38	0.0047	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,193.01980	1,205.714	38.38	0.9953	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.58370	0.577	38.38	0.0052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,173.08370	1,185.777	38.38	0.9948	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			84.63750	76.560	22.71	0.3683	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			210.93750	215.060	22.71	0.6317	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			91.63700	83.268	22.75	0.3906	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			197.93700	201.768	22.75	0.6094	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			87.93310	79.667	22.69	0.3791	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			204.23310	208.167	22.69	0.6209	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			109.34190	102.583	23.64	0.3940	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			252.14190	257.383	23.64	0.6060	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			106.07880	99.457	23.65	0.3853	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			258.87880	264.257	23.65	0.6147	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			102.89610	96.410	23.66	0.3767	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			265.69610	271.210	23.66	0.6233	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	3,646
Total Futures									732 447 230.70	47,890	1,493,097
Total Options									15 195 930.60	37,000	7,344,341
Grand Total:									747,643,161.30	84,890	8,837,438