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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/04/2019 Foreign Exchange Future			14.28190		14.07470			0.0000	357,047,500.00	25,000	0
\$ / R On 26/04/2019 Foreign Exchange Future			14.32590		14.07960			0.0000	458,428.80	32	349
\$ / R On 29/04/2019 Foreign Exchange Future			14.33090		14.08440			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			14.33260		14.08600			0.0000	0.00	0	4,000
\$ / R On 07/05/2019 Foreign Exchange Future			14.34430		14.09740			0.0000	502,050,500.00	35,000	85,000
\$ / R On 09/05/2019 Foreign Exchange Future			14.34760		14.10060			0.0000	0.00	0	25,000
\$ / R On 13/05/2019 Foreign Exchange Future			14.35430		14.10750			0.0000	0.00	0	93
\$ / R On 15/05/2019 Foreign Exchange Future			14.35770		14.11090			0.0000	0.00	0	2
\$ / R On 17/05/2019 Foreign Exchange Future			14.36120		14.11440			0.0000	0.00	0	0
\$ / R On 20/05/2019 Foreign Exchange Future			14.36630		14.11950			0.0000	0.00	0	0
\$ / R On 29/05/2019 Foreign Exchange Future			14.38180		14.13480			0.0000	0.00	0	387
\$ / R On 31/05/2019 Foreign Exchange Future			14.38520		14.13820			0.0000	0.00	0	91
\$ / R On 03/06/2019 Foreign Exchange Future			14.39040		14.14340			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			14.39210		14.14510			0.0000	0.00	0	74
\$ / R On 10/06/2019 Foreign Exchange Future			14.40240		14.15530			0.0000	0.00	0	0
\$ / R On 14/06/2019 Foreign Exchange Future			14.40930		14.16210			0.0000	5,333,487,120.60	370,142	841,092
\$ / R On 20/06/2019 Foreign Exchange Future			14.41960		14.17230			0.0000	0.00	0	0
\$ / R On 28/06/2019 Foreign Exchange Future			14.43350		14.18570			0.0000	0.00	0	2,381
\$ / R On 01/07/2019 Foreign Exchange Future			14.43870		14.19070			0.0000	0.00	0	55
\$ / R On 03/07/2019 Foreign Exchange Future			14.44220		14.19410			0.0000	0.00	0	0
\$ / R On 04/07/2019 Foreign Exchange Future			14.44390		14.19570			0.0000	0.00	0	175

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			14.49110		14.24130			0.0000	0.00	0	982
\$ / R	On	01/08/2019	Foreign Exchange Future			14.49280		14.24300			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.51400		14.26340			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.54400		14.29260			0.0000	0.00	0	2,216
\$ / R	On	02/09/2019	Foreign Exchange Future			14.54930		14.29780			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			14.55280		14.30130			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			14.55450		14.30300			0.0000	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Future			14.56860		14.31680			0.0000	0.00	0	3,757
\$ / R	On	16/09/2019	Foreign Exchange Future			14.57390		14.32200			0.0000	6,703,994.00	460	27,588
\$ / R	On	30/09/2019	Foreign Exchange Future			14.59850		14.34610			0.0000	0.00	0	98
\$ / R	On	02/10/2019	Foreign Exchange Future			14.60200		14.34950			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.65290		14.39930			0.0000	0.00	0	153
\$ / R	On	29/11/2019	Foreign Exchange Future			14.70470		14.44950			0.0000	0.00	0	97
\$ / R	On	02/12/2019	Foreign Exchange Future			14.71010		14.45480			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.71380		14.45830			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.73010		14.47410			0.0000	0.00	0	22,753
\$ / R	On	31/12/2019	Foreign Exchange Future			14.76280		14.50560			0.0000	0.00	0	45
\$ / R	On	02/01/2020	Foreign Exchange Future			14.76640		14.50910			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.81920		14.55930			0.0000	0.00	0	55
\$ / R	On	28/02/2020	Foreign Exchange Future			14.87090		14.60730			0.0000	0.00	0	3,500
\$ / R	On	02/03/2020	Foreign Exchange Future			14.87640		14.61250			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.90200		14.63690			0.0000	0.00	0	10,345
\$ / R	On	02/04/2020	Foreign Exchange Future			14.93320		14.66860			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.98310		14.71850			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.04750		14.78010			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.06640		14.79820			0.0000	0.00	0	700
\$ / R	On	28/07/2020	Foreign Exchange Future			15.15390		14.88280			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.24970		14.97580			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>6,199,747,543.40</b>	<b>430,634</b>	<b>1,116,893</b>
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Put			432.57680	218.100	14.05	1.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.50	Call			7.27680	0.000	14.05	0.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Put			161.83630	0.000	14.05	0.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.20	Call			36.53630	81.900	14.05	1.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Put			481.01910	268.100	14.05	1.0000	0.00	0	0
\$ / R	On	23/04/2019	Foreign Exchange Option	14.55	Call			5.71910	0.000	14.05	0.0000	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			961.43380	716.233	25.44	0.9820	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			1.03380	2.133	25.44	0.0180	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			130.46340	26.017	13.74	0.1866	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			104.86340	246.917	13.74	0.8134	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.21410	0.000	14.32	0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,166.21410	1,412.600	14.32	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,086.33970	1,332.600	14.61	1.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			0.33970	0.000	14.61	0.0000	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			66.12740	150.404	13.16	0.6279	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			230.12740	67.804	13.16	0.3721	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	30/04/2019	Foreign Exchange Option	15.61	Put		1,524.54020	1,277.621	21.11	0.9982	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call		0.54020	0.221	21.11	0.0018	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put		1,874.17960	1,627.410	20.80	0.9999	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call		0.17960	0.010	20.80	0.0001	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Put		393.52020	174.984	13.35	0.6672	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.45	Call		29.52020	57.584	13.35	0.3328	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put		760.04970	515.977	16.22	0.9379	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call		6.04970	8.577	16.22	0.0621	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		5.97300	0.364	16.36	0.0036	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		601.97300	842.964	16.36	0.9964	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Call		206.64280	395.303	14.82	0.9080	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.95	Put		70.64280	12.703	14.82	0.0920	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call		80.29920	185.159	13.44	0.6945	0.00	0	734
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put		194.29920	52.559	13.44	0.3055	0.00	0	250
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Put		102.57510	29.479	13.72	0.1467	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.95	Call		249.97510	423.779	13.72	0.8533	0.00	0	20,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Put		414.10290	208.280	13.29	0.6060	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.45	Call		61.50290	102.580	13.29	0.3940	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Call		393.11600	604.867	14.10	0.9389	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	13.75	Put		45.71600	10.567	14.10	0.0611	0.00	0	22,000
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Put		135.15420	42.666	13.57	0.1985	0.00	0	0
\$ / R	On	07/05/2019	Foreign Exchange Option	14.03	Call		202.55420	356.966	13.57	0.8015	0.00	0	65,000
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Put		240.62680	98.565	13.57	0.3526	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	14.20	Call		141.22680	246.165	13.57	0.6474	0.00	0	50,000
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Put		80.56750	22.663	13.74	0.1119	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.86	Call		321.16750	510.263	13.74	0.8881	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Put		44.73240	10.670	13.81	0.0592	0.00	0	0
\$ / R	On	09/05/2019	Foreign Exchange Option	13.72	Call		425.33240	638.270	13.81	0.9408	0.00	0	50,000
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Put		166.21180	63.358	13.44	0.2359	0.00	0	0
\$ / R	On	13/05/2019	Foreign Exchange Option	14.04	Call		233.71180	377.658	13.44	0.7641	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Put		607.20390	395.889	15.45	0.6958	0.00	0	0
\$ / R	On	15/05/2019	Foreign Exchange Option	14.65	Call		68.10390	103.589	15.45	0.3042	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Call		0.00000	629.358	12.50	0.9151	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	13.75	Put		0.00000	18.158	12.50	0.0849	363,152.00	20,000	20,000
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Put		414.35880	237.211	14.77	0.5209	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	14.40	Call		128.75880	198.411	14.77	0.4791	0.00	0	40,000
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Put		1,014.02390	782.524	17.50	0.8634	0.00	0	0
\$ / R	On	17/05/2019	Foreign Exchange Option	15.10	Call		28.42390	43.724	17.50	0.1366	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Put		317.31300	168.292	14.28	0.4095	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	14.25	Call		186.81300	284.592	14.28	0.5905	0.00	0	61,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Put		1,156.23360	920.904	17.75	0.8873	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.25	Call		25.73360	37.204	17.75	0.1127	0.00	0	40,000
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Put		1,395.75710	1,154.428	18.34	0.9329	0.00	0	0
\$ / R	On	20/05/2019	Foreign Exchange Option	15.50	Call		15.25710	20.728	18.34	0.0671	0.00	0	21,000
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Put		329.08150	191.748	14.54	0.3993	0.00	0	0
\$ / R	On	29/05/2019	Foreign Exchange Option	14.23	Call		233.88150	343.548	14.54	0.6007	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	31/05/2019	Foreign Exchange Option	14.25	Call			235.40070	342.270	14.61	0.5886	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			347.20070	207.070	14.61	0.4114	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,669.82350	1,432.508	19.30	0.9286	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			18.02350	27.708	19.30	0.0714	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			254.34030	369.612	14.51	0.6180	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			316.14030	184.412	14.51	0.3820	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,150.30760	1,391.036	15.67	0.9787	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			12.10760	5.836	15.67	0.0213	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			941.87620	726.088	17.01	0.7726	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			70.07620	101.288	17.01	0.2274	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,020.36560	1,778.207	19.77	0.9626	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			8.56560	13.407	19.77	0.0374	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			17.88670	8.460	15.17	0.0304	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,016.08670	1,253.660	15.17	0.9696	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			0.97580	0.520	17.85	0.0020	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,004.37580	2,250.920	17.85	0.9980	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			533.70690	358.935	15.15	0.5529	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			168.80690	241.035	15.15	0.4471	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Call			354.31110	491.913	14.04	0.6908	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.06	Put			259.01110	149.513	14.04	0.3092	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Call			311.49880	436.825	14.21	0.6439	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.15	Put			306.19880	184.425	14.21	0.3561	0.00	0	18,000
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			271.31790	380.913	14.41	0.5909	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			366.01790	228.513	14.41	0.4091	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			158.40830	80.376	13.60	0.1985	0.00	0	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			483.70830	652.776	13.60	0.8015	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			5.59750	3.331	15.35	0.0114	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			94.55200	46.586	13.58	0.1244	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			656.65200	855.886	13.58	0.8756	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			439.41830	288.270	14.64	0.4593	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			19.38460	29.443	19.02	0.0667	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			947.46770	1,177.334	14.09	0.9456	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			35.36770	18.035	14.09	0.0544	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			287.39740	398.016	14.46	0.5913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			375.29740	238.716	14.46	0.4087	0.00	0	1,982
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			195.55740	107.036	13.81	0.2368	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			43.20220	59.306	18.26	0.1241	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			307.05670	425.212	14.36	0.6168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			344.95670	215.912	14.36	0.3832	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			1,755.74420	1,522.379	18.85	0.9098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			27.84420	41.679	18.85	0.0902	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			1,947.28460	1,710.143	19.02	0.9333	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			239.75060	138.048	13.99	0.2836	0.00	0	301,700
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,390.71200	1,162.599	17.89	0.8524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			52.81200	71.899	17.89	0.1476	0.00	0	146,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			365.91310	502.171	14.12	0.6821	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	14.07	Put		273.81310	162.871	14.12	0.3179	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put		1,521.10220	1,290.006	18.26	0.8759	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call		90.76490	125.394	16.82	0.2401	0.00	0	2,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call		167.84270	231.785	15.48	0.3996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put		655.74270	472.485	15.48	0.6004	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put		1,225.13580	1,003.042	17.41	0.8158	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call		67.23580	92.342	17.41	0.1842	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call		401.85060	547.348	13.99	0.7164	0.00	0	15,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put		16.69470	8.564	14.46	0.0279	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call		172.44340	238.164	15.42	0.4082	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put		640.34340	458.864	15.42	0.5918	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put		3,798.92010	3,552.052	21.55	0.9962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call		1.02010	1.352	21.55	0.0038	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put		1,028.66490	816.094	16.82	0.7599	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call		412.58960	560.729	13.95	0.7259	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put		486.85920	326.501	14.80	0.4942	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call		228.95920	315.801	14.80	0.5058	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put		1,860.74110	1,625.165	18.94	0.9235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call		22.84110	34.465	18.94	0.0765	0.00	0	5,020
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call		1,178.79470	1,417.864	14.46	0.9721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call		49.42450	67.105	18.02	0.1387	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call		469.45550	630.748	13.77	0.7722	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put		187.35550	101.448	13.77	0.2278	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put		1,502.61670	1,271.652	18.21	0.8728	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call		44.71670	60.952	18.21	0.1272	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put		230.48960	131.430	13.95	0.2741	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put		15.66550	8.049	14.49	0.0263	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put		1,784.28720	1,550.285	18.87	0.9137	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call		26.38720	39.585	18.87	0.0863	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call		499.88030	667.646	13.67	0.7941	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put		167.78030	88.346	13.67	0.2059	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put		1,437.32450	1,207.805	18.02	0.8613	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call		32.67370	47.729	18.68	0.1018	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call		956.47640	1,186.824	14.11	0.9470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put		34.37640	17.524	14.11	0.0530	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put		791.33890	594.520	15.98	0.6685	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call		133.43890	183.820	15.98	0.3315	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call		1,197.76550	1,437.349	14.49	0.9737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		184.50200	254.846	15.27	0.4303	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		24.92260	12.700	14.27	0.0398	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		1,057.02260	1,292.000	14.27	0.9602	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call		1,419.35040	1,663.640	15.08	0.9853	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put		7.25040	4.340	15.08	0.0147	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put		1,670.57370	1,438.429	18.68	0.8982	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		446.06970	293.512	14.66	0.4643	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		3,472.15690	3,719.339	21.94	0.9999	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	10.69	Put			0.05690	0.039	21.94	0.0001	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,884.23610	2,130.538	16.35	0.9956	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			2.13610	1.238	16.35	0.0044	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			602.40200	425.546	15.27	0.5697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			244.86550	338.103	14.68	0.5307	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			452.76550	298.803	14.68	0.4693	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			241.60310	333.446	14.70	0.5257	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			459.50310	304.145	14.70	0.4743	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			248.16970	342.812	14.66	0.5357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Call			140.82300	194.150	15.87	0.3467	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Put			32.46170	16.540	14.14	0.0504	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Put			663.48970	479.357	15.51	0.6046	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.66	Call			165.58970	228.657	15.51	0.3954	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Put			1,539.63540	1,308.407	18.31	0.8790	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.66	Call			41.73540	57.707	18.31	0.1210	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.78	Put			758.72300	564.850	15.87	0.6533	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Put			38.48880	19.648	14.05	0.0587	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			710.59600	521.421	15.69	0.6296	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			152.69600	210.720	15.69	0.3704	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Put			1,604.85070	1,373.164	18.50	0.8890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.73	Call			36.95070	52.464	18.50	0.1110	0.00	0	122,704
\$ / R	On	14/06/2019	Foreign Exchange Option	13.22	Call			974.56170	1,205.841	14.14	0.9496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Put			199.73800	109.906	13.82	0.2414	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Put			734.53660	542.971	15.78	0.6416	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.75	Call			146.63660	202.271	15.78	0.3584	0.00	0	2,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Put			1,465.40630	1,235.091	18.10	0.8663	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.58	Call			47.50630	64.391	18.10	0.1337	0.00	0	1,380
\$ / R	On	14/06/2019	Foreign Exchange Option	13.28	Call			920.58880	1,148.948	14.05	0.9413	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Put			500.77980	338.217	14.86	0.5040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Call			1,255.00080	1,496.079	14.61	0.9775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.92	Put			12.90080	6.779	14.61	0.0225	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Call			370.89160	508.466	14.10	0.6871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.06	Put			268.79160	159.166	14.10	0.3129	0.00	0	2,100
\$ / R	On	14/06/2019	Foreign Exchange Option	13.91	Call			451.83800	609.206	13.82	0.7586	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Put			22.76690	11.611	14.31	0.0367	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Put			1,206.98210	985.659	17.36	0.8113	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.30	Call			69.08210	94.959	17.36	0.1887	0.00	0	14,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Call			858.77370	1,083.221	13.95	0.9301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.35	Put			46.67370	23.921	13.95	0.0699	0.00	0	4,317
\$ / R	On	14/06/2019	Foreign Exchange Option	14.44	Call			222.87980	307.517	14.86	0.4960	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Put			406.79940	262.842	14.55	0.4340	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Call			902.79550	1,130.094	14.02	0.9383	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.30	Put			40.69550	20.793	14.02	0.0617	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Put			1,484.17160	1,253.347	18.15	0.8696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.60	Call			46.27160	62.647	18.15	0.1304	0.00	0	143,800
\$ / R	On	14/06/2019	Foreign Exchange Option	13.10	Call			1,084.86690	1,320.911	14.31	0.9633	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	14.35	Call			251.51830	347.570	14.64	0.5407	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			942.06280	734.411	16.52	0.7301	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			104.16280	143.711	16.52	0.2699	0.00	0	17,500
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			70.92170	35.930	13.73	0.0996	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			733.02170	945.230	13.73	0.9004	0.00	0	7,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.30	Call			268.89940	372.142	14.55	0.5660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			457.65740	616.336	13.81	0.7632	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,517.69750	1,762.631	15.35	0.9886	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,051.04180	2,805.292	19.60	0.9872	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			3.34180	4.892	19.60	0.0128	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			716.36970	529.968	15.54	0.6186	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			168.66970	229.568	15.54	0.3814	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			1,815.77370	1,584.175	18.57	0.8914	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			41.47370	57.675	18.57	0.1086	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			354.99860	476.139	14.29	0.6175	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			369.29860	242.639	14.29	0.3825	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,159.56290	1,920.594	18.93	0.9313	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Call			92.87670	123.354	17.09	0.2139	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			21.79200	9.541	13.25	0.0297	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,207.49200	1,443.041	13.25	0.9703	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,096.57850	886.252	16.69	0.7472	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			112.27850	149.752	16.69	0.2528	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			25.26290	34.094	18.93	0.0687	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			334.85320	449.070	14.38	0.5948	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			399.15320	265.570	14.38	0.4052	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Call			441.12060	583.517	13.97	0.6981	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.02	Put			275.42060	170.017	13.97	0.3019	0.00	0	29,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.33	Put			1,237.17670	1,019.854	17.09	0.7861	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			40.81810	18.959	13.13	0.0533	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			1,041.51810	1,267.659	13.13	0.9467	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,271.75540	2,032.236	19.05	0.9332	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			25.85540	34.436	19.05	0.0668	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			829.37000	1,035.973	13.23	0.8942	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			85.27000	43.773	13.23	0.1058	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Put			384.14650	256.549	14.24	0.3860	0.00	0	0
\$ / R	On	04/07/2019	Foreign Exchange Option	14.21	Call			369.84650	490.449	14.24	0.6140	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			1,973.46630	1,743.795	18.35	0.8599	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			74.76630	94.895	18.35	0.1401	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			461.01300	585.589	14.24	0.6220	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			419.71300	294.489	14.24	0.3780	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,312.32520	2,076.409	18.98	0.8969	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			447.63300	317.570	14.32	0.3965	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			53.62520	67.509	18.98	0.1031	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			38.91220	19.401	12.74	0.0475	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,280.21220	1,510.501	12.74	0.9525	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,256.60960	1,047.777	16.66	0.7300	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		157.90960	198.877	16.66	0.2700	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		438.93300	558.669	14.32	0.6035	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		74.56100	38.557	12.85	0.0841	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,077.56100	1,291.356	12.85	0.9159	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,164.86020	1,933.037	18.59	0.8655	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		78.26020	97.037	18.59	0.1345	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		607.67010	454.176	14.71	0.4723	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		391.07010	488.176	14.71	0.5277	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,140.32390	1,911.673	18.42	0.8421	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		102.92390	125.673	18.42	0.1579	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		552.09880	680.121	14.35	0.6267	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		459.49880	336.122	14.35	0.3733	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,485.62560	2,250.764	19.05	0.8778	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		78.22560	94.764	19.05	0.1222	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		61.35180	37.941	13.28	0.0720	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call		1,353.95180	1,581.941	13.28	0.9280	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put		1,420.01550	1,211.126	16.88	0.7248	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call		192.61550	235.126	16.88	0.2752	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call		529.67590	653.364	14.43	0.6106	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put		487.07590	359.364	14.43	0.3894	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put		114.66980	69.766	13.20	0.1189	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call		1,122.46980	1,329.066	13.20	0.8811	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put		757.89230	594.184	15.11	0.5167	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call		389.19230	476.984	15.11	0.4833	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put		4,709.58960	4,462.139	21.50	0.9757	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call		12.58960	16.639	21.50	0.0243	0.00	0	20,000
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Put		822.06130	654.776	15.29	0.5325	0.00	0	0
\$ / R	On	13/09/2019	Foreign Exchange Option	14.75	Call		388.86130	473.376	15.29	0.4675	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call		1,855.62000	2,097.800	14.48	0.9575	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put		33.62000	23.900	14.48	0.0425	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put		1,723.04740	1,507.218	17.43	0.7636	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call		175.04740	211.118	17.43	0.2364	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call		713.61030	861.872	13.98	0.6994	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put		361.61030	257.972	13.98	0.3006	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put		2,977.00920	2,738.096	19.72	0.8998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call		69.00920	81.996	19.72	0.1002	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call		3,574.61170	3,825.777	18.25	0.9965	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put		2.61170	1.877	18.25	0.0035	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put		3,571.56400	3,328.990	20.51	0.9330	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call		43.56400	52.890	20.51	0.0670	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call		404.33090	491.419	15.20	0.4778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put		802.33090	637.519	15.20	0.5222	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put		1,447.92210	1,241.469	16.81	0.7112	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call		219.92210	265.368	16.81	0.2888	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call		218.36830	263.454	16.83	0.2870	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put		1,456.36830	1,249.554	16.83	0.7130	0.00	0	2,571



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,649.10190	3,405.902	20.59	0.9366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			41.10190	49.802	20.59	0.0634	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			594.54490	722.954	14.35	0.6270	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			482.54490	359.054	14.35	0.3730	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,368.82240	3,128.096	20.30	0.9227	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			50.82240	61.996	20.30	0.0773	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			542.19840	660.624	14.53	0.5908	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			550.19840	416.724	14.53	0.4092	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,175.97550	3,929.495	21.12	0.9560	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			27.97550	33.395	21.12	0.0440	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,332.81620	4,085.836	21.28	0.9605	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			24.81620	29.736	21.28	0.0395	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			651.77190	790.010	14.17	0.6634	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			419.77190	306.110	14.17	0.3366	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			248.34530	300.416	16.48	0.3211	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,306.34530	1,106.516	16.48	0.6789	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,371.85880	4,124.991	21.32	0.9616	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			23.85880	28.891	21.32	0.0384	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			746.30250	899.616	13.89	0.7172	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			334.30250	235.717	13.89	0.2828	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,010.40020	4,762.462	21.60	0.9770	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			12.40020	16.362	21.60	0.0230	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,190.84450	1,398.259	13.25	0.8806	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			118.84450	74.359	13.25	0.1194	0.00	0	3,900
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			697.71030	843.454	14.03	0.6904	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			375.71030	269.554	14.03	0.3096	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			627.37350	761.489	14.24	0.6482	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			445.37350	327.590	14.24	0.3518	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,270.57440	1,484.030	13.16	0.8991	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			98.57440	60.130	13.16	0.1009	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			212.49160	143.763	13.57	0.1981	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			934.49160	1,117.663	13.57	0.8019	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			3,999.75130	3,754.205	20.94	0.9504	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			31.75130	38.105	20.94	0.0496	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Put			655.11010	506.247	14.79	0.4597	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.50	Call			477.11010	580.147	14.79	0.5403	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Call			426.17070	517.907	15.06	0.4972	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.65	Put			754.17070	594.007	15.06	0.5028	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			870.23040	1,043.754	13.66	0.7760	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			248.23040	169.854	13.66	0.2240	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Call			827.26700	993.808	13.73	0.7571	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.77	Put			275.26700	189.908	13.73	0.2429	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			3,980.20480	3,734.771	20.92	0.9497	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			32.20480	38.671	20.92	0.0503	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			229.93930	156.440	13.62	0.2109	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			901.93930	1,080.339	13.62	0.7891	0.00	0	5,666

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	14.12	Call		637.03890	772.798	14.21	0.6543	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.12	Put		435.03890	318.898	14.21	0.3457	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Put		1,028.77630	845.610	15.80	0.6020	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.03	Call		320.77630	389.510	15.80	0.3980	0.00	0	177
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Put		1,414.25930	1,209.290	16.73	0.7038	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.51	Call		226.25930	273.190	16.73	0.2962	0.00	0	28,500
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Call		366.79340	445.746	15.45	0.4431	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.85	Put		894.79340	721.846	15.45	0.5569	0.00	0	3,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Call		530.11260	645.765	14.58	0.5818	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.36	Put		568.11260	431.865	14.58	0.4182	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Call		209.31160	252.275	16.94	0.2765	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put		1,507.31160	1,298.375	16.94	0.7235	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Call		1,508.53990	1,743.375	13.64	0.9312	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.87	Put		56.53990	39.475	13.64	0.0688	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Call		554.54950	675.770	14.49	0.5998	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.30	Put		532.54950	401.870	14.49	0.4002	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Put		1,005.99570	824.451	15.74	0.5947	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.00	Call		327.99570	398.351	15.74	0.4053	0.00	0	750
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Call		1,378.10580	1,602.220	13.30	0.9166	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.02	Put		76.10580	48.320	13.30	0.0834	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Call		491.69480	598.278	14.73	0.5520	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.46	Put		629.69480	484.378	14.73	0.4480	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Put		1,129.45990	939.606	16.05	0.6322	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.16	Call		291.45990	353.506	16.05	0.3678	0.00	0	111
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Call		410.45020	498.850	15.16	0.4833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.70	Put		788.45020	624.950	15.16	0.5167	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Call		751.86520	906.027	13.88	0.7202	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.90	Put		329.86520	232.127	13.88	0.2798	0.00	0	5,908
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Put		2,929.48430	2,690.820	19.63	0.8967	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.18	Call		71.48430	84.720	19.63	0.1033	0.00	0	9,783
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Put		2,447.73550	2,215.659	18.80	0.8579	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.67	Call		99.73550	119.559	18.80	0.1421	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Call		740.76960	893.243	13.91	0.7143	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.92	Put		338.76960	239.343	13.91	0.2857	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Put		2,872.25640	2,634.232	19.54	0.8928	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.12	Call		74.25640	88.131	19.54	0.1072	0.00	0	17,287
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Call		375.12040	455.894	15.39	0.4509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.82	Put		873.12040	701.994	15.39	0.5491	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		4,303.55750	4,056.487	21.25	0.9597	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		25.55750	30.387	21.25	0.0403	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Call		809.36120	972.861	13.76	0.7488	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.80	Put		287.36120	198.962	13.76	0.2512	0.00	0	14,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Put		394.96770	285.465	14.09	0.3216	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.04	Call		676.96770	819.365	14.09	0.6784	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Put		823.32650	656.581	15.26	0.5304	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.75	Call		395.32650	480.481	15.26	0.4696	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	16.66	Put			2,438.41090	2,206.493	18.78	0.8570	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	16.66	Call			100.41090	120.393	18.78	0.1430	0.00	0	2,149
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,047.11090	1,241.899	13.43	0.8404	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			165.11090	107.999	13.43	0.1596	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Put			504.46440	377.759	14.41	0.3851	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.25	Call			576.46440	701.659	14.41	0.6149	0.00	0	500
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Call			839.37230	1,007.926	13.71	0.7625	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.75	Put			267.37230	184.026	13.71	0.2375	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,039.83900	1,233.926	13.44	0.8381	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			167.83900	110.026	13.44	0.1619	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,032.60010	1,225.984	13.45	0.8358	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			170.60010	112.084	13.45	0.1642	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			130.57330	155.576	18.39	0.1724	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,284.47330	2,057.076	18.39	0.8276	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,559.91680	1,351.574	16.97	0.7190	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			226.01680	270.074	16.97	0.2810	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			614.68940	741.594	14.44	0.6181	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			518.58940	393.094	14.44	0.3819	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			637.43830	768.302	14.36	0.6325	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			491.33830	369.802	14.36	0.3675	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,645.87140	2,412.119	19.02	0.8633	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			101.97140	120.619	19.02	0.1367	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			82.59570	56.570	13.52	0.0900	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,428.69570	1,655.070	13.52	0.9100	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			151.54260	100.279	13.43	0.1438	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,171.04260	1,372.279	13.43	0.8562	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,455.81710	2,228.840	18.50	0.8187	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			155.11710	181.740	18.50	0.1813	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			720.66280	853.876	14.43	0.6379	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			521.36280	400.976	14.43	0.3621	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,724.64010	1,515.404	17.19	0.7189	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,201.43500	1,397.160	13.60	0.8328	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,503.22430	1,727.928	13.68	0.8960	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			103.92430	75.028	13.68	0.1040	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			253.94010	298.304	17.19	0.2811	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,815.54040	2,582.472	19.08	0.8521	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			124.84040	145.372	19.08	0.1479	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			697.66380	827.217	14.50	0.6248	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			548.36380	424.317	14.50	0.3752	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			192.13500	134.260	13.60	0.1672	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,599.69270	2,373.299	18.62	0.8100	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			179.19270	207.999	18.62	0.1900	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			796.25290	931.380	14.49	0.6431	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			546.75290	426.680	14.49	0.3569	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			2,957.75080	2,725.368	19.17	0.8419	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			573.59590	450.098	14.56	0.3690	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	Call			147.25080	170.068	19.17	0.1581	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			122.72310	90.509	13.74	0.1134	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,572.22310	1,795.209	13.74	0.8866	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			1,861.79690	1,652.757	17.39	0.7162	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			281.29690	327.457	17.39	0.2838	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			773.09590	904.799	14.56	0.6310	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			232.01110	168.258	13.73	0.1853	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,246.81110	1,438.358	13.73	0.8147	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put			939.84420	778.885	15.44	0.5039	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call			558.14420	652.685	15.44	0.4961	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,127.62890	1,305.853	13.95	0.7677	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			313.52890	235.753	13.95	0.2323	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put			2,576.11470	2,351.438	18.53	0.7974	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call			200.21470	231.538	18.53	0.2026	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,559.73890	5,312.732	21.34	0.9558	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,687.68530	1,485.285	17.01	0.6758	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			345.31330	399.548	16.97	0.3271	0.00	0	250
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,671.21330	1,469.448	16.97	0.6729	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Put			511.50040	396.955	14.37	0.3331	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Call			1,582.21610	1,800.647	13.70	0.8796	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.03	Put			138.11610	100.547	13.70	0.1204	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			343.54380	397.460	16.99	0.3256	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,679.44380	1,477.360	16.99	0.6744	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			341.78530	395.385	17.01	0.3242	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Call			290.02760	336.970	17.52	0.2819	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Call			880.55700	1,022.684	14.35	0.6693	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.10	Put			506.45700	392.584	14.35	0.3307	0.00	0	52,300
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Put			2,702.76510	2,475.639	18.72	0.8099	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.99	Call			186.86510	215.739	18.72	0.1901	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.11	Call			875.60040	1,017.055	14.37	0.6669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Call			255.61480	297.076	17.87	0.2526	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Call			890.54760	1,034.018	14.32	0.6740	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.08	Put			496.44760	383.918	14.32	0.3260	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Call			870.66500	1,011.457	14.38	0.6646	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.12	Put			516.56500	401.357	14.38	0.3354	0.00	0	69,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.13	Put			1,945.92760	1,736.870	17.52	0.7181	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Put			111.27230	80.433	13.75	0.1000	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Call			963.42260	1,118.129	14.16	0.7064	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.94	Put			429.32260	328.029	14.16	0.2936	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Put			2,308.82530	2,090.142	18.11	0.7675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.55	Call			232.92530	270.242	18.11	0.2325	0.00	0	24,055
\$ / R	On	13/12/2019	Foreign Exchange Option	16.37	Put			2,151.51480	1,936.976	17.87	0.7474	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Put			674.38870	540.405	14.81	0.4034	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Call			931.55940	1,080.452	14.21	0.6928	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.00	Put			457.45940	350.352	14.21	0.3072	0.00	0	34,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.35	Put			2,134.19600	1,920.142	17.84	0.7451	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	16.35	Call			258.29600	300.242	17.84	0.2549	0.00	0	4,150
\$ / R	On	13/12/2019	Foreign Exchange Option	12.87	Call			1,715.37230	1,940.533	13.75	0.9000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Call			279.46410	325.254	17.63	0.2732	0.00	0	50,100
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Call			1,041.53530	1,209.561	14.05	0.7376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.80	Put			367.43530	279.461	14.05	0.2624	0.00	0	500
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Put			2,730.04610	2,502.423	18.76	0.8124	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.02	Call			184.14610	212.523	18.76	0.1876	0.00	0	139,860
\$ / R	On	13/12/2019	Foreign Exchange Option	14.41	Call			738.48870	860.505	14.81	0.5966	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			154.88210	178.123	19.25	0.1596	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call			895.58610	1,039.724	14.31	0.6763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put			491.48610	379.624	14.31	0.3237	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Put			2,048.09000	1,836.563	17.70	0.7330	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.25	Call			272.19000	316.663	17.70	0.2670	0.00	0	21,000
\$ / R	On	13/12/2019	Foreign Exchange Option	16.20	Put			2,005.36410	1,795.154	17.63	0.7268	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			33.83890	42.831	21.34	0.0442	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,606.81050	2,856.217	14.03	0.9752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			22.71050	16.117	14.03	0.0248	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Call			1,606.84370	1,826.600	13.71	0.8836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.00	Put			132.74370	96.500	13.71	0.1164	0.00	0	49,600
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,060.78210	2,828.023	19.25	0.8404	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,747.95810	2,521.416	18.67	0.8025	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			203.55810	234.216	18.67	0.1975	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			874.85090	1,012.422	14.49	0.6492	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			569.25090	449.622	14.49	0.3508	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,104.48450	2,872.340	19.19	0.8328	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			170.08450	195.140	19.19	0.1672	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			142.31220	104.730	13.71	0.1203	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			1,647.91220	1,867.530	13.71	0.8797	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,010.93720	1,802.020	17.54	0.7152	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			306.53720	354.820	17.54	0.2848	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			851.47980	985.821	14.56	0.6378	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			595.87980	473.021	14.56	0.3622	0.00	0	250
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			270.57130	201.571	13.84	0.2002	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,289.67130	1,477.971	13.84	0.7998	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			307.84020	234.323	13.96	0.2130	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,327.14020	1,513.523	13.96	0.7870	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Put			945.16080	792.425	15.35	0.4546	0.00	0	0
\$ / R	On	28/02/2020	Foreign Exchange Option	14.78	Call			772.46080	883.325	15.35	0.5454	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			344.94350	267.100	14.05	0.2239	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,367.44350	1,553.500	14.05	0.7761	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,329.94050	3,095.892	19.20	0.8061	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			236.84050	267.892	19.20	0.1939	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Put			2,331.68110	2,116.909	17.80	0.7106	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.60	Call			368.58110	418.909	17.80	0.2894	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			558.66390	635.619	16.45	0.4130	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,531.76390	1,343.619	16.45	0.5870	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	14.66	Call			854.39960	973.345	15.16	0.5737	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.66	Put			877.49960	731.345	15.16	0.4263	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			556.26930	632.827	16.46	0.4116	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,539.36930	1,350.827	16.46	0.5884	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Call			1,280.46650	1,457.123	14.21	0.7417	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.78	Put			423.56650	335.123	14.21	0.2583	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Put			3,466.53160	3,231.452	19.39	0.8158	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.88	Call			223.43160	253.452	19.39	0.1842	0.00	0	60,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			553.88170	630.049	16.47	0.4101	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,546.98170	1,358.049	16.47	0.5899	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Call			1,773.53770	1,985.871	13.62	0.8613	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.06	Put			196.63770	143.871	13.62	0.1387	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Call			914.88770	1,041.719	14.96	0.6021	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.51	Put			787.98770	649.719	14.96	0.3979	0.00	0	275,862
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Put			2,711.98850	2,487.880	18.35	0.7530	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.04	Call			308.88850	349.880	18.35	0.2470	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Call			1,849.19320	2,066.937	13.53	0.8755	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	12.96	Put			172.29320	124.937	13.53	0.1245	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Call			962.04300	1,094.874	14.80	0.6234	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.40	Put			725.14300	592.874	14.80	0.3766	0.00	0	277,778
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Call			1,677.71920	1,883.330	13.75	0.8417	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	13.19	Put			230.81920	171.330	13.75	0.1583	0.00	0	272,897
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,754.42560	3,010.182	12.54	0.9741	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			27.52560	18.182	12.54	0.0259	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,149.73290	1,309.781	14.36	0.6990	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			522.83290	417.781	14.36	0.3010	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Put			2,511.54440	2,292.067	18.06	0.7317	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	16.81	Call			338.44440	384.067	18.06	0.2683	0.00	0	275,862
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			381.37530	300.474	14.15	0.2336	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,409.97530	1,593.674	14.15	0.7664	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			414.33820	330.657	14.23	0.2419	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,442.83820	1,623.757	14.23	0.7581	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			452.23600	364.951	14.33	0.2492	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,492.33600	1,672.450	14.33	0.7508	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Call			2,946.11460	3,203.021	13.20	0.9595	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	11.90	Put			47.91460	36.621	13.20	0.0405	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Call			1,235.02250	1,383.221	14.72	0.6675	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	14.25	Put			686.82250	566.821	14.72	0.3325	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Put			2,872.78270	2,651.678	18.41	0.7235	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,230.93200	1,069.209	15.89	0.4807	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	17.26	Call			410.98270	458.078	18.41	0.2765	0.00	0	900
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			865.79830	971.869	15.90	0.5178	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,237.59830	1,075.469	15.90	0.4822	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			862.47900	968.138	15.92	0.5163	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,244.27900	1,081.738	15.92	0.4837	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			869.13200	975.609	15.89	0.5193	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,384.12810	1,217.234	16.17	0.4948	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			896.92810	1,001.134	16.17	0.5052	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,002.77570	1,114.033	16.15	0.5244	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,376.97570	1,214.333	16.15	0.4756	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			999.44140	1,110.331	16.16	0.5230	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,383.64140	1,220.631	16.16	0.4770	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,006.11570	1,117.741	16.14	0.5257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,370.31570	1,208.041	16.14	0.4743	0.00	0	0
<b>Total \$ / R Option</b>												<b>363,152.00</b>	<b>20,000</b>	<b>6,478,138</b>
<b>Total \$ / R</b>												<b>6,200,110,695.40</b>	<b>450,634</b>	<b>7,595,031</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.40930		14.16210			0.0000	0.00	0	454
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.57390		14.32200			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.73010		14.47410			0.0000	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Future			14.90200		14.63690			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>454</b>
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			24,486.55020	33,810.349	14.68	0.5307	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			45,276.55020	29,880.349	14.68	0.4693	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			24,160.31170	33,344.552	14.70	0.5257	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			45,950.31170	30,414.552	14.70	0.4743	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			24,816.96840	34,281.238	14.66	0.5357	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			44,606.96840	29,351.238	14.66	0.4643	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Call			41,045.01910	49,884.987	15.16	0.4833	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.70	Put			78,845.01910	62,494.987	15.16	0.5167	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Call			40,737.68880	49,512.058	15.18	0.4805	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.71	Put			79,537.68880	63,122.058	15.18	0.5195	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Call			41,354.73710	50,260.313	15.14	0.4860	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Option	14.69	Put			78,154.73710	61,870.313	15.14	0.5140	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Call			92,115.15660	106,866.423	14.23	0.6881	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.02	Put			46,705.15660	35,856.423	14.23	0.3119	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Call			91,598.26310	106,282.367	14.25	0.6858	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.03	Put			47,188.26310	36,272.367	14.25	0.3142	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Call			92,634.23390	107,453.192	14.22	0.6905	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Option	14.01	Put			46,224.23390	35,443.192	14.22	0.3095	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Call			84,662.10140	96,457.952	15.19	0.5699	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.68	Put			88,972.10140	74,257.952	15.19	0.4301	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Call			84,275.68220	96,022.690	15.20	0.5681	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.69	Put			89,585.68220	74,822.690	15.20	0.4319	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Call			85,049.82100	96,895.230	15.18	0.5718	0.00	0	0
\$ / R MAXI	On	16/03/2020	Foreign Exchange Option	14.67	Put			88,359.82100	73,695.230	15.18	0.4282	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>454</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	26/04/2019	Foreign Exchange Future			18.54050		18.32030			0.0000	0.00	0	120
£ / R	On	29/04/2019	Foreign Exchange Future			18.55000		18.32950			0.0000	0.00	0	27
£ / R	On	31/05/2019	Foreign Exchange Future			18.65110		18.42930			0.0000	0.00	0	91
£ / R	On	14/06/2019	Foreign Exchange Future			18.69550		18.47330			0.0000	777,975,841.50	41,613	118,644
£ / R	On	28/06/2019	Foreign Exchange Future			18.74010		18.51720			0.0000	0.00	0	49
£ / R	On	16/09/2019	Foreign Exchange Future			18.99480		18.76760			0.0000	0.00	0	23,418
£ / R	On	13/12/2019	Foreign Exchange Future			19.27260		19.04220			0.0000	0.00	0	12,845
£ / R	On	16/03/2020	Foreign Exchange Future			19.57720		19.33820			0.0000	0.00	0	4,674
<b>Total £ / R Future</b>												<b>777,975,841.50</b>	<b>41,613</b>	<b>159,868</b>
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			56.75700	6.282	16.21	0.0542	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			267.05700	436.782	16.21	0.9458	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			18.00780	3.586	18.65	0.0216	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			667.50780	873.586	18.65	0.9784	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Call			103.53500	138.088	15.19	0.2571	0.00	0	0
£ / R	On	31/05/2019	Foreign Exchange Option	19.28	Put			954.23500	766.988	15.19	0.7429	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			328.46260	419.934	13.75	0.5373	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			485.16260	354.434	13.75	0.4627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			324.72010	414.962	13.75	0.5332	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			491.42010	359.462	13.75	0.4668	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			332.24250	424.947	13.74	0.5414	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			478.94250	349.447	13.74	0.4586	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			188.02570	120.911	13.36	0.2186	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			661.32570	816.411	13.36	0.7814	0.00	0	1,000
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Put			425.13910	315.653	13.59	0.3969	0.00	0	0
£ / R	On	28/06/2019	Foreign Exchange Option	18.49	Call			452.33910	565.753	13.59	0.6031	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			651.34510	757.911	13.87	0.5617	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			693.74510	573.111	13.87	0.4383	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			429.25280	341.838	13.62	0.3104	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.27	Call			926.85280	1,066.638	13.62	0.6896	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Call			521.49130	604.480	14.12	0.4815	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	19.15	Put			903.89130	759.680	14.12	0.5185	0.00	0	500
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			647.15100	752.876	13.88	0.5593	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			699.55100	578.077	13.88	0.4407	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			642.98040	747.867	13.88	0.5569	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			705.38040	583.067	13.88	0.4431	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			564.51620	635.064	14.94	0.4094	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,472.31620	1,312.464	14.94	0.5906	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Put			3,282.71250	3,074.896	16.76	0.8323	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	22.13	Call			194.91250	217.496	16.76	0.1677	0.00	0	500
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			561.70380	631.902	14.94	0.4079	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,479.50380	1,319.302	14.94	0.5921	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			558.90490	628.761	14.95	0.4063	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,486.70490	1,326.161	14.95	0.5937	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Call			1,021.49180	1,145.860	14.16	0.6176	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	18.75	Put			729.29180	623.260	14.16	0.3824	0.00	0	500



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Call		737.22230	814.869	15.18	0.4273	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.31	Put		1,709.02230	1,547.669	15.18	0.5727	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Call		743.04100	821.367	15.17	0.4298	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.29	Put		1,694.84100	1,534.167	15.17	0.5702	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Put		901.11300	788.439	14.43	0.3870	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	19.00	Call		1,239.31300	1,365.639	14.43	0.6130	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Call		740.07600	818.112	15.18	0.4286	0.00	0	0
£ / R	On	16/03/2020		Foreign Exchange Option	20.30	Put		1,701.87600	1,540.912	15.18	0.5714	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>2,500</b>	
<b>Total £ / R</b>											<b>777,975,841.50</b>	<b>41,613</b>	<b>162,368</b>	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12930	0.12710		0.0000	0.00	0	0	
¥ / R	On	16/09/2019		Foreign Exchange Future			0.13170	0.12950		0.0000	0.00	0	0	
¥ / R	On	13/12/2019		Foreign Exchange Future			0.13410	0.13180		0.0000	0.00	0	0	
¥ / R	On	16/03/2020		Foreign Exchange Future			0.13670	0.13440		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Put		1,336.30740	1,131.579	18.68	0.8627	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Call		759.64810	946.300	12.87	0.9407	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		49.64810	16.300	12.87	0.0593	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Call		213.14970	282.118	16.18	0.4769	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.13	Put		503.14970	352.118	16.18	0.5231	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.14	Call		46.30740	61.579	18.68	0.1373	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.12	Call		1,075.53020	1,252.709	13.93	0.8644	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.12	Put		125.53020	82.709	13.93	0.1356	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.13	Call		519.58050	626.124	16.27	0.5705	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.13	Put		569.58050	456.124	16.27	0.4295	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.14	Call		235.79290	290.264	18.07	0.3164	0.00	0	0
¥ / R	On	16/09/2019		Foreign Exchange Option	0.14	Put		1,285.79290	1,120.264	18.07	0.6836	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.12	Call		1,350.83690	1,538.486	14.32	0.8476	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.12	Put		170.83690	128.486	14.32	0.1524	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.13	Call		787.24800	917.043	16.44	0.6186	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.13	Put		607.24800	507.043	16.44	0.3814	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.14	Call		440.97560	527.534	18.01	0.4104	0.00	0	0
¥ / R	On	13/12/2019		Foreign Exchange Option	0.14	Put		1,260.97560	1,117.534	18.01	0.5896	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.14	Call		676.46230	775.015	17.81	0.4773	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.14	Put		1,236.46230	1,105.015	17.81	0.5227	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.15	Call		427.07650	493.721	18.93	0.3345	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.15	Put		1,987.07650	1,823.721	18.93	0.6655	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.13	Call		1,063.70880	1,197.307	16.26	0.6566	0.00	0	0
¥ / R	On	16/03/2020		Foreign Exchange Option	0.13	Put		623.70880	527.307	16.26	0.3434	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2019	Foreign Exchange Future			16.05730		15.83930			0.0000	16,057.30	1	1
€ / R	On	31/05/2019	Foreign Exchange Future			16.17200		15.95270			0.0000	0.00	0	2
€ / R	On	10/06/2019	Foreign Exchange Future			16.20510		15.98540			0.0000	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Future			16.21830		15.99850			0.0000	83,053,914.30	5,121	116,987
€ / R	On	14/08/2019	Foreign Exchange Future			16.42220		16.19810			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.53270		16.30730			0.0000	0.00	0	42,370
€ / R	On	13/12/2019	Foreign Exchange Future			16.82960		16.60000			0.0000	0.00	0	32,686
€ / R	On	10/02/2020	Foreign Exchange Future			17.03880		16.80340			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.15970		16.92000			0.0000	0.00	0	4,361
<b>Total € / R Future</b>												<b>83,069,971.60</b>	<b>5,122</b>	<b>196,407</b>
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			587.31520	373.373	18.12	0.9118	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call			6.61520	10.673	18.12	0.0882	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			413.51170	269.965	13.50	0.4789	0.00	0	0
€ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			216.21170	291.965	13.50	0.5211	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Put			5.76850	3.418	15.61	0.0107	0.00	0	0
€ / R	On	10/06/2019	Foreign Exchange Option	14.25	Call			1,741.16850	1,958.518	15.61	0.9893	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Call			732.80630	911.191	12.35	0.8857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	15.35	Put			84.30630	42.891	12.35	0.1143	0.00	0	570
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Put			786.80920	609.958	14.58	0.6697	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.64	Call			145.30920	188.258	14.58	0.3303	0.00	0	300
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Call			129.13180	166.917	14.82	0.2989	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			978.46160	790.144	15.19	0.7449	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			105.49230	136.609	15.22	0.2522	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			986.99230	798.309	15.22	0.7478	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			108.45290	140.303	15.16	0.2580	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.73	Put			860.63180	678.617	14.82	0.7011	0.00	0	500
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			969.95290	782.003	15.16	0.7420	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			106.96160	138.444	15.19	0.2551	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			407.84320	299.083	13.03	0.3559	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			575.94320	691.283	13.03	0.6441	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,477.57860	3,258.707	18.56	0.9541	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			25.67860	30.907	18.56	0.0459	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			481.43490	579.447	13.32	0.5744	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			523.33490	397.247	13.32	0.4256	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			254.48130	303.113	14.76	0.3493	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,066.38130	890.913	14.76	0.6507	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,667.45500	1,474.943	15.87	0.7483	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	15.62	Put			250.63010	177.261	12.54	0.2250	0.00	0	14,429
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			203.36950	235.995	15.88	0.2502	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,676.06950	1,483.295	15.88	0.7498	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			201.99160	234.359	15.90	0.2487	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,684.69160	1,491.659	15.90	0.7513	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			204.75500	237.643	15.87	0.2517	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			113.31120	132.178	17.08	0.1499	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.27	Put			2,106.29400	1,905.536	16.67	0.8147	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
€ / R	On	16/09/2019		Foreign Exchange Option	18.27	Call		143.59400	168.236	16.67	0.1853	0.00	0	14,429
€ / R	On	16/09/2019		Foreign Exchange Option	15.85	Call		799.92090	934.009	12.82	0.7125	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	15.85	Put		342.62090	251.309	12.82	0.2875	0.00	0	587
€ / R	On	16/09/2019		Foreign Exchange Option	15.62	Call		937.93010	1,089.961	12.54	0.7750	0.00	0	0
€ / R	On	16/09/2019		Foreign Exchange Option	18.60	Put		2,406.01120	2,199.478	17.08	0.8501	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	20.62	Put		4,126.73990	3,909.727	19.00	0.8961	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	20.62	Call		106.73990	119.327	19.00	0.1039	0.00	0	17,150
€ / R	On	13/12/2019		Foreign Exchange Option	19.79	Put		3,346.93710	3,135.176	18.10	0.8521	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	16.15	Put		516.88040	412.516	13.31	0.3299	0.00	0	17,150
€ / R	On	13/12/2019		Foreign Exchange Option	19.80	Put		3,356.24710	3,144.389	18.11	0.8528	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	19.80	Call		156.24710	173.989	18.11	0.1472	0.00	0	61,500
€ / R	On	13/12/2019		Foreign Exchange Option	15.70	Put		324.48240	253.035	12.95	0.2352	0.00	0	136,646
€ / R	On	13/12/2019		Foreign Exchange Option	18.01	Call		366.97100	412.766	15.83	0.3187	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.01	Put		1,776.97100	1,593.166	15.83	0.6813	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	13.73	Call		2,902.51710	3,125.986	14.32	0.9666	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	13.73	Put		32.51710	26.386	14.32	0.0334	0.00	0	17,150
€ / R	On	13/12/2019		Foreign Exchange Option	16.15	Call		966.88040	1,092.116	13.31	0.6701	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	15.85	Put		381.85660	299.283	13.03	0.2654	0.00	0	61,500
€ / R	On	13/12/2019		Foreign Exchange Option	18.02	Call		365.18120	410.716	15.84	0.3173	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.02	Put		1,785.18120	1,601.116	15.84	0.6827	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	14.09	Call		2,560.06710	2,779.595	13.89	0.9508	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	14.09	Put		50.06710	39.995	13.89	0.0492	0.00	0	136,646
€ / R	On	13/12/2019		Foreign Exchange Option	15.70	Call		1,224.48240	1,382.635	12.95	0.7648	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	19.79	Call		156.93710	174.776	18.10	0.1479	0.00	0	136,646
€ / R	On	13/12/2019		Foreign Exchange Option	18.03	Call		363.39720	408.678	15.86	0.3159	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	18.03	Put		1,793.39720	1,609.078	15.86	0.6841	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	14.23	Call		2,428.90580	2,646.430	13.73	0.9431	0.00	0	0
€ / R	On	13/12/2019		Foreign Exchange Option	14.23	Put		58.90580	46.830	13.73	0.0569	0.00	0	61,500
€ / R	On	13/12/2019		Foreign Exchange Option	15.85	Call		1,131.85660	1,278.883	13.03	0.7346	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	16.91	Put		936.08980	799.047	14.22	0.4510	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	16.91	Call		829.48980	927.847	14.22	0.5490	0.00	0	15,000
€ / R	On	10/02/2020		Foreign Exchange Option	17.00	Put		992.64420	851.610	14.33	0.4673	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	17.00	Call		796.04420	890.410	14.33	0.5327	0.00	0	15,000
€ / R	On	10/02/2020		Foreign Exchange Option	17.07	Put		1,037.60210	893.577	14.41	0.4799	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	17.07	Call		771.00210	862.377	14.41	0.5201	0.00	0	15,000
€ / R	On	10/02/2020		Foreign Exchange Option	16.65	Put		781.34350	656.164	13.90	0.4022	0.00	0	0
€ / R	On	10/02/2020		Foreign Exchange Option	16.65	Call		934.74350	1,044.964	13.90	0.5978	0.00	0	21,000
€ / R	On	16/03/2020		Foreign Exchange Option	18.47	Call		494.07340	548.120	16.04	0.3417	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.47	Put		2,044.07340	1,858.420	16.04	0.6583	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.45	Call		497.92120	552.438	16.01	0.3440	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.45	Put		2,027.92120	1,842.738	16.01	0.6560	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.46	Call		495.98980	550.274	16.03	0.3428	0.00	0	0
€ / R	On	16/03/2020		Foreign Exchange Option	18.46	Put		2,035.98980	1,850.574	16.03	0.6572	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>742,703</b>	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>83,069,971.60</b>	<b>5,122</b>	<b>939,110</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.22910		10.13890			0.0000	10,229.10	1	26,771
AU\$ / R	On	16/09/2019	Foreign Exchange Future			10.36620		10.27320			0.0000	0.00	0	1,731
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.49840		10.40390			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.64290		10.54290			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>10,229.10</b>	<b>1</b>	<b>28,902</b>
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			15.10790	19.226	13.84	0.0809	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			896.20790	810.126	13.84	0.9191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			16.07470	20.431	13.79	0.0854	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			877.17470	791.331	13.79	0.9146	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			15.58420	19.819	13.82	0.0831	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			886.68420	800.719	13.82	0.9169	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			148.73250	166.387	12.11	0.3314	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			625.53250	550.187	12.11	0.6686	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			146.60930	163.974	12.14	0.3274	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			633.40930	557.774	12.14	0.6726	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			144.51550	161.598	12.17	0.3234	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			641.31550	565.398	12.17	0.6766	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			227.13020	248.994	12.28	0.3697	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			723.23020	650.594	12.28	0.6303	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			224.72150	246.301	12.30	0.3665	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			730.82150	657.901	12.30	0.6335	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			229.59090	251.717	12.26	0.3730	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			715.69090	643.317	12.26	0.6270	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			800.32900	724.988	12.48	0.6617	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			204.22900	223.388	12.48	0.3383	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			813.04950	740.118	12.47	0.6020	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			303.38640	330.157	12.48	0.3952	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			820.48640	747.257	12.48	0.6048	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			300.85060	327.322	12.50	0.3925	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			827.95060	754.422	12.50	0.6075	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			305.94950	333.018	12.47	0.3980	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total AU\$ / R</b>												<b>10,229.10</b>	<b>1</b>	<b>29,902</b>
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.75970		10.60310			0.0000	0.00	0	1,950
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.90640		10.74610			0.0000	0.00	0	1,415
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.04370		10.88110			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.19570		11.02550			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			136.42170	190.759	12.96	0.4793	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			333.32170	231.059	12.96	0.5207	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			133.47790	186.777	12.99	0.4719	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			340.37790	237.077	12.99	0.5281	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			139.42730	194.815	12.92	0.4867	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			326.32730	225.115	12.92	0.5133	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			160.19350	196.945	13.95	0.3272	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			804.09350	680.545	13.95	0.6728	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			158.24430	194.572	13.97	0.3240	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			812.14430	688.172	13.97	0.6760	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			162.16530	199.348	13.93	0.3305	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			796.06530	672.948	13.93	0.6695	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			248.13020	291.034	13.89	0.3670	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			907.03020	787.334	13.89	0.6330	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			245.90830	288.393	13.90	0.3643	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			914.80830	794.693	13.90	0.6357	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			250.37060	293.698	13.87	0.3697	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			899.27060	779.998	13.87	0.6303	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			333.88880	381.784	13.80	0.3956	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			998.38880	876.084	13.80	0.6044	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			331.49960	378.975	13.81	0.3932	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,005.99960	883.275	13.81	0.6068	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			336.29740	384.619	13.78	0.3979	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			990.79740	868.919	13.78	0.6021	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>3,365</b>
CHF / R	On	14/06/2019	Foreign Exchange Future			14.17780		14.04530			0.0000	0.00	0	1,193
CHF / R	On	16/09/2019	Foreign Exchange Future			14.46660		14.32980			0.0000	0.00	0	450
CHF / R	On	13/12/2019	Foreign Exchange Future			14.74090		14.60010			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.04520		14.89650			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,643</b>
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			113.60800	133.582	15.67	0.2687	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			798.30800	685.782	15.67	0.7313	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			111.99430	131.671	15.70	0.2654	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			806.69430	693.871	15.70	0.7346	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			115.24590	135.523	15.63	0.2721	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			789.94590	677.723	15.63	0.7279	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			183.55280	201.444	16.68	0.2368	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,543.75280	1,424.844	16.68	0.7632	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			182.20260	199.940	16.70	0.2352	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,552.40260	1,433.340	16.70	0.7648	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			184.91440	202.957	16.66	0.2384	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,535.11440	1,416.357	16.66	0.7616	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			334.12340	358.944	16.89	0.3031	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,684.02340	1,568.044	16.89	0.6969	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	13/12/2019	Foreign Exchange Option	15.96	Call			332.37100	357.038	16.90	0.3017	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,692.27100	1,576.138	16.90	0.6983	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			330.62950	355.143	16.92	0.3003	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,700.52950	1,584.243	16.92	0.6997	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			416.15870	443.384	17.59	0.3024	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,149.65870	2,028.184	17.59	0.6976	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			414.38730	441.482	17.60	0.3013	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,157.88730	2,036.282	17.60	0.6987	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			417.94370	445.296	17.57	0.3035	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,141.44370	2,020.096	17.57	0.6965	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,643</b>
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17300		2.14350			0.0000	0.00	0	1,485
DKK / R	On	16/09/2019	Foreign Exchange Future			2.21650		2.18630			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.25770		2.22680			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.30340		2.27110			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			348.58670	470.675	12.33	0.5605	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			513.58670	340.675	12.33	0.4395	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			431.79270	580.714	12.13	0.6395	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			396.79270	250.714	12.13	0.3605	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			387.41870	521.616	12.17	0.6005	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			452.41870	291.616	12.17	0.3995	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,333.62060	2,067.113	14.67	0.7913	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			221.51830	263.110	14.48	0.2323	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,158.51830	1,898.110	14.48	0.7677	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			208.67260	247.118	14.58	0.2202	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,245.67260	1,982.118	14.58	0.7798	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			196.62060	232.113	14.67	0.2087	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			233.84210	270.446	15.47	0.1869	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,365.84210	3,093.446	15.47	0.8131	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			223.26140	257.710	15.52	0.1794	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,455.26140	3,180.710	15.52	0.8206	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			244.94550	283.808	15.41	0.1946	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,276.94550	3,006.808	15.41	0.8054	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			3,745.98090	3,473.542	15.69	0.7781	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			344.63270	393.426	15.75	0.2153	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			3,833.63270	3,559.426	15.75	0.7847	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			369.81560	422.207	15.63	0.2287	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,658.81560	3,388.207	15.63	0.7713	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			356.98090	407.542	15.69	0.2219	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
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>1,485</b>
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.83870		1.80710			0.0000	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Future			1.86320		1.83110			0.0000	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Future			1.88630		1.85360			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			667.88710	889.514	13.67	0.8088	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			196.88710	102.514	13.67	0.1912	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			604.98710	814.544	13.81	0.7753	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			233.98710	127.544	13.81	0.2247	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			734.82370	968.133	13.54	0.8397	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			163.82370	81.133	13.54	0.1603	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Call			743.38250	904.591	14.35	0.6194	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.82	Put			632.38250	472.591	14.35	0.3806	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Call			699.63330	851.908	14.45	0.5958	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.83	Put			688.63330	519.908	14.45	0.4042	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Call			789.52650	959.798	14.25	0.6430	0.00	0	0
HK\$/R	On	16/09/2019	Foreign Exchange Option	1.81	Put			578.52650	427.798	14.25	0.3570	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Call			966.17260	1,125.006	14.70	0.6064	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.84	Put			830.17260	662.006	14.70	0.3936	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Call			923.24770	1,076.150	14.80	0.5883	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.85	Put			887.24770	713.150	14.80	0.4117	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Call			1,010.94420	1,175.841	14.59	0.6247	0.00	0	0
HK\$/R	On	13/12/2019	Foreign Exchange Option	1.83	Put			774.94420	612.841	14.59	0.3753	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/06/2019	Foreign Exchange Future			0.14090		0.13870			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13990		0.13660			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13890		0.13710			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13760		0.13680			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>2,166</b>
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68650		1.66640			0.0000	0.00	0	0
NOK/R	On	16/09/2019	Foreign Exchange Future			1.71120		1.69050			0.0000	0.00	0	0
NOK/R	On	13/12/2019	Foreign Exchange Future			1.73370		1.71270			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.57600		9.46750			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.70490		9.59380			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.82640		9.71410			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.95760		9.84110			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			57.31130	73.817	13.67	0.2552	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			509.81130	417.817	13.67	0.7448	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			55.83290	71.909	13.71	0.2496	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			518.33290	425.908	13.71	0.7504	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			58.82750	75.774	13.63	0.2609	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			501.32750	409.774	13.63	0.7391	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			214.02120	248.237	12.79	0.4432	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			470.22120	393.337	12.79	0.5568	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			211.00900	244.745	12.82	0.4384	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			477.20900	399.844	12.82	0.5616	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			217.07490	251.773	12.77	0.4480	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			463.27490	386.873	12.77	0.5520	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			201.60900	226.396	13.65	0.3371	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			837.50900	749.996	13.65	0.6629	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			199.51480	224.028	13.67	0.3342	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			845.41480	757.628	13.67	0.6658	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			203.72680	228.793	13.63	0.3400	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			829.62680	742.393	13.63	0.6600	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			266.45700	294.784	13.68	0.3598	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			945.35700	857.184	13.68	0.6402	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			264.25940	292.341	13.70	0.3573	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			953.15940	864.741	13.70	0.6427	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			268.67180	297.250	13.66	0.3623	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			937.57180	849.651	13.66	0.6377	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>646</b>
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34120		1.32910			0.0000	0.00	0	0
PULA / R	On	16/09/2019	Foreign Exchange Future			1.34740		1.33510			0.0000	0.00	0	0
PULA / R	On	13/12/2019	Foreign Exchange Future			1.35180		1.33930			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			91.00000	212.000		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	112.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			9.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			191.00000	312.000		1.0000	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019		Foreign Exchange Option	1.31	Put		0.00000	0.000	0.0000	0.00	0	0
PULA / R	On	16/09/2019		Foreign Exchange Option	1.33	Call	51.00000	174.000		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	74.000		1.0000	0.00	0	0
PULA / R	On	16/09/2019		Foreign Exchange Option	1.34	Put	49.00000	0.000		0.0000	0.00	0	0
PULA / R	On	16/09/2019		Foreign Exchange Option	1.32	Call	151.00000	274.000		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	118.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019		Foreign Exchange Option	1.34	Put	7.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019		Foreign Exchange Option	1.35	Call	0.00000	18.000		1.0000	0.00	0	0
PULA / R	On	13/12/2019		Foreign Exchange Option	1.35	Put	107.00000	0.000		0.0000	0.00	0	0
PULA / R	On	13/12/2019		Foreign Exchange Option	1.33	Call	93.00000	218.000		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
<b>Total PULA / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	14/06/2019		Foreign Exchange Future	1.29750		1.30440			0.0000	0.00	0	702
QUANTO £	On	16/09/2019		Foreign Exchange Future	1.30330		1.31040			0.0000	0.00	0	0
QUANTO £	On	13/12/2019		Foreign Exchange Future	1.30840		1.31560			0.0000	0.00	0	0
QUANTO £	On	16/03/2020		Foreign Exchange Future	1.31370		1.32120			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>702</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>702</b>
QUANTO €	On	14/06/2019		Foreign Exchange Future	1.12550		1.12970			0.0000	0.00	0	5
QUANTO €	On	16/09/2019		Foreign Exchange Future	1.13440		1.13860			0.0000	0.00	0	143
QUANTO €	On	13/12/2019		Foreign Exchange Future	1.14250		1.14690			0.0000	0.00	0	0
QUANTO €	On	16/03/2020		Foreign Exchange Future	1.15150		1.15600			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>148</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>148</b>
SGD / R	On	14/06/2019		Foreign Exchange Future	10.62310		10.45590			0.0000	0.00	0	0
SGD / R	On	16/09/2019		Foreign Exchange Future	10.76360		10.59370			0.0000	0.00	0	0
SGD / R	On	13/12/2019		Foreign Exchange Future	10.89740		10.72490			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Call	495.92420	643.919	12.17	0.9097	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Put	40.02420	20.819	12.17	0.0903	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Call	487.83080	634.562	12.11	0.9071	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Put	41.93080	21.462	12.11	0.0929	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Call	504.08080	653.295	12.22	0.9123	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Put	38.18080	20.195	12.22	0.0877	0.00	0	0
SGD / R	On	16/09/2019		Foreign Exchange Option	10.53	Call	370.53060	458.526	12.24	0.6264	0.00	0	0
SGD / R	On	16/09/2019		Foreign Exchange Option	10.53	Put	306.83060	224.926	12.24	0.3736	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	16/09/2019	Foreign Exchange Option	10.54	Call			365.80360	452.960	12.25	0.6216	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.54	Put			312.10360	229.360	12.25	0.3784	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Call			375.30590	464.144	12.22	0.6311	0.00	0	0
SGD / R	On	16/09/2019	Foreign Exchange Option	10.52	Put			301.60590	220.544	12.22	0.3689	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Call			470.73190	558.219	12.64	0.6022	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.67	Put			415.83190	330.819	12.64	0.3978	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Call			466.23230	553.059	12.65	0.5985	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.68	Put			421.33230	335.659	12.65	0.4015	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Call			475.26840	563.418	12.62	0.6058	0.00	0	0
SGD / R	On	13/12/2019	Foreign Exchange Option	10.66	Put			410.36840	326.018	12.62	0.3942	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Future			2.38800		2.35840			0.0000	8,706,648.00	3,646	0
TRY / R	On	16/09/2019	Foreign Exchange Future			2.28200		2.25460			0.0000	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Future			2.18780		2.16070			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>8,706,648.00</b>	<b>3,646</b>	<b>0</b>
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.04040	0.041	31.23	0.0006	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,171.64040	1,142.041	31.23	0.9994	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.03700	0.037	31.23	0.0005	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,181.63700	1,152.037	31.23	0.9995	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.04410	0.045	31.23	0.0006	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,161.64410	1,132.045	31.23	0.9994	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Put			182.94460	163.958	21.76	0.5574	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Call			84.09360	91.879	21.72	0.4302	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.36	Put			189.49360	169.879	21.72	0.5698	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Call			91.51130	100.159	21.81	0.4550	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.34	Put			176.91130	158.159	21.81	0.5450	0.00	0	0
TRY / R	On	16/09/2019	Foreign Exchange Option	2.35	Call			87.54460	95.958	21.76	0.4426	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Call			110.63800	119.649	22.68	0.4457	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.28	Put			229.93800	211.848	22.68	0.5543	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Call			107.21570	115.703	22.64	0.4360	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.29	Put			236.51570	217.903	22.64	0.5640	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Call			103.87900	111.849	22.61	0.4263	0.00	0	0
TRY / R	On	13/12/2019	Foreign Exchange Option	2.30	Put			243.17900	224.049	22.61	0.5737	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>8,706,648.00</b>	<b>3,646</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									7 069 510 233.60	481,016	1,512,679
Total Options									363 152.00	20,000	7,224,341
Grand Total:									7,069,873,385.60	501,016	8,737,020